

Index Name: Fidelity 0-5 Year U.S. IG Corporate Bond Index  
Index Ticker Symbol: CFMV  
Index Rebalance Effective Date: 01/31/2024



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
7-Eleven Inc.	0.95	02/10/2026	4.87510%
7-Eleven Inc.	1.3	02/10/2028	3.67260%
Abbott Laboratories	2.95	03/15/2025	4.19500%
Abbott Laboratories	3.75	11/30/2026	7.07490%
AbbVie Inc.	2.6	11/21/2024	15.61060%
AbbVie Inc.	3.8	03/15/2025	12.24970%
AbbVie Inc.	3.6	05/14/2025	15.72460%
AbbVie Inc.	3.2	05/14/2026	8.22730%
AbbVie Inc.	2.95	11/21/2026	16.14970%
AbbVie Inc.	4.25	11/14/2028	7.32900%
ABN AMRO Bank N.V.	4.75	07/28/2025	6.25190%
ABN AMRO Bank N.V.	4.8	04/18/2026	4.19910%
ABN AMRO Bank N.V.	6.339	09/18/2026	5.52380%
ABN AMRO Bank N.V.	2.47	12/13/2028	3.70180%
Abu Dhabi National Energy Company	4.375	06/22/2026	4.19090%
Adobe Inc	3.25	02/01/2025	4.16330%
Aercap Ireland Capital DAC	1.65	10/29/2024	9.29790%
Aercap Ireland Capital DAC	6.5	07/15/2025	5.38020%
Aercap Ireland Capital DAC	1.75	01/30/2026	3.93570%
Aercap Ireland Capital DAC	2.45	10/29/2026	14.76850%
Aercap Ireland Capital DAC	6.45	04/15/2027	6.60680%
Aercap Ireland Capital DAC	3.65	07/21/2027	3.99600%
Aercap Ireland Capital DAC	5.75	06/06/2028	4.32360%
Aercap Ireland Capital DAC	3	10/29/2028	14.39880%
AIB Group PLC	4.263	04/10/2024	4.29050%
AIB Group PLC	6.608	09/13/2028	4.51780%
Air Lease Corporation	2.875	01/15/2026	5.87460%
Air Lease Corporation	1.875	08/15/2026	4.66410%
Alibaba Group Holding Ltd.	3.6	11/28/2024	9.39800%
Alibaba Group Holding Ltd.	3.4	12/06/2027	10.26800%
Alimentation Couche-Tard Inc.	3.55	07/26/2027	4.04430%
Alphabet Inc.	0.45	08/15/2025	3.97970%
Alphabet Inc.	1.998	08/15/2026	7.95360%
Alphabet Inc.	0.8	08/15/2027	3.73520%
Altria Group Inc.	4.4	02/14/2026	4.46250%
Amazon.com Inc.	2.73	04/13/2024	6.39000%
Amazon.com Inc.	0.45	05/12/2024	10.48750%
Amazon.com Inc.	2.8	08/22/2024	8.36180%
Amazon.com Inc.	4.7	11/29/2024	5.33070%
Amazon.com Inc.	3.8	12/05/2024	5.28250%
Amazon.com Inc.	3	04/13/2025	6.27160%
Amazon.com Inc.	0.8	06/03/2025	5.03080%
Amazon.com Inc.	4.6	12/01/2025	5.32390%
Amazon.com Inc.	1	05/12/2026	10.73720%

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Amazon.com Inc.	3.3	04/13/2027	8.22320%
Amazon.com Inc.	1.2	06/03/2027	4.74830%
Amazon.com Inc.	3.15	08/22/2027	14.07530%
Amazon.com Inc.	4.55	12/01/2027	8.51830%
Amazon.com Inc.	1.65	05/12/2028	8.49690%
American Electric Power Co Inc.	5.2	01/15/2029	4.27450%
American Express Company	3.375	05/03/2024	8.52400%
American Express Company	2.5	07/30/2024	6.27830%
American Express Company	3	10/30/2024	6.93580%
American Express Company	2.25	03/04/2025	7.24800%
American Express Company	4.99	05/01/2025	5.34620%
American Express Company	3.95	08/01/2025	9.38200%
American Express Company	6.338	10/30/2025	5.26340%
American Express Company	4.9	02/13/2026	5.07200%
American Express Company	5.389	07/28/2026	5.11750%
American Express Company	1.65	11/04/2026	4.28030%
American Express Company	2.55	03/04/2027	6.96300%
American Express Company	3.3	05/03/2027	6.70910%
American Express Company	5.85	11/05/2027	6.64400%
American Express Company	5.282	07/27/2028	6.41100%
American Honda Finance Corporation	0.75	08/09/2024	4.14390%
American Honda Finance Corporation	1.5	01/13/2025	4.51490%
American Tower Corporation	3.375	10/15/2026	4.08940%
Amgen Inc.	3.625	05/22/2024	5.95370%
Amgen Inc.	5.25	03/02/2025	8.66810%
Amgen Inc.	3.125	05/01/2025	4.16660%
Amgen Inc.	5.507	03/02/2026	6.51130%
Amgen Inc.	2.6	08/19/2026	4.99520%
Amgen Inc.	2.2	02/21/2027	6.73240%
Amgen Inc.	3.2	11/02/2027	4.02140%
Amgen Inc.	5.15	03/02/2028	16.30500%
Amgen Inc.	1.65	08/15/2028	4.54910%
Anheuser-Busch Companies LLC / Anheuser-Busch InBev Worldwide Inc	3.65	02/01/2026	8.91730%
Anheuser-Busch InBev Worldwide Inc.	4	04/13/2028	10.41880%
Anheuser-Busch InBev Worldwide Inc.	4.75	01/23/2029	17.93740%
ANZ Group Holdings Ltd.	2.95	07/22/2025	5.07230%
ANZ Group Holdings Ltd.	5.088	12/08/2025	5.35200%
ANZ Group Holdings Ltd.	4.4	05/19/2026	6.25010%
ANZ New Zealand (Int'l) Limited London Branch	1.25	06/22/2026	3.87230%
ANZ New Zealand (Int'l) Limited London Branch	5.355	08/14/2028	4.27390%
APA Infrastructure Ltd.	4.2	03/23/2025	4.66670%
Apple Inc.	3.45	05/06/2024	10.65300%
Apple Inc.	2.85	05/11/2024	7.42760%
Apple Inc.	2.75	01/13/2025	6.23780%
Apple Inc.	2.5	02/09/2025	6.20060%
Apple Inc.	1.125	05/11/2025	9.11760%

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Apple Inc.	3.2	05/13/2025	8.36560%
Apple Inc.	0.55	08/20/2025	4.97180%
Apple Inc.	0.7	02/08/2026	9.78070%
Apple Inc.	3.25	02/23/2026	13.34950%
Apple Inc.	4.421	05/08/2026	4.27470%
Apple Inc.	2.45	08/04/2026	9.02550%
Apple Inc.	2.05	09/11/2026	7.99300%
Apple Inc.	3.35	02/09/2027	9.19280%
Apple Inc.	3.2	05/11/2027	8.16220%
Apple Inc.	3	06/20/2027	4.04030%
Apple Inc.	2.9	09/12/2027	8.10120%
Apple Inc.	3	11/13/2027	6.05890%
Apple Inc.	1.2	02/08/2028	9.30410%
Apple Inc.	4	05/10/2028	6.29500%
Apple Inc.	1.4	08/05/2028	8.51710%
Applied Materials Inc.	3.3	04/01/2027	4.93090%
ArcelorMittal S.A.	6.55	11/29/2027	5.36880%
Archer-Daniels-Midland Company	2.5	08/11/2026	3.98780%
Ares Capital Corp.	3.25	07/15/2025	5.10000%
Ares Capital Corp.	3.875	01/15/2026	4.69110%
Ares Capital Corp.	2.15	07/15/2026	3.85940%
Ares Capital Corp.	2.875	06/15/2028	4.66090%
AstraZeneca Finance LLC	0.7	05/28/2024	6.70220%
AstraZeneca Finance LLC	1.2	05/28/2026	4.88490%
AstraZeneca Finance LLC	4.875	03/03/2028	4.76330%
AstraZeneca Finance LLC	1.75	05/28/2028	4.70030%
AstraZeneca PLC	3.375	11/16/2025	8.30940%
AstraZeneca PLC	0.7	04/08/2026	4.66810%
AstraZeneca PLC	4	01/17/2029	4.10490%
AT&T Inc	0.9	03/25/2024	9.52450%
AT&T Inc	5.539	02/20/2026	7.40880%
AT&T Inc	1.7	03/25/2026	11.89500%
AT&T Inc	4.25	03/01/2027	6.28540%
AT&T Inc	2.3	06/01/2027	9.74170%
AT&T Inc	1.65	02/01/2028	8.38420%
AT&T Inc	4.1	02/15/2028	7.02480%
Athene Holding Ltd	4.125	01/12/2028	4.08050%
Australia & New Zealand Banking Group NY Branch	5.375	07/03/2025	4.27950%
Australia & New Zealand Banking Group NY Branch	5.671	10/03/2025	4.36870%
Australia & New Zealand Banking Group NY Branch	4.75	01/18/2027	5.08470%
Automatic Data Processing Inc.	3.375	09/15/2025	4.20100%
Automatic Data Processing Inc.	1.7	05/15/2028	3.79420%
Aviation Capital Group LLC	5.5	12/15/2024	4.25900%
Avolon Holdings Funding Ltd.	2.875	02/15/2025	4.51940%
Avolon Holdings Funding Ltd.	4.25	04/15/2026	4.14760%
Avolon Holdings Funding Ltd.	2.528	11/18/2027	7.55010%

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Avolon Holdings Funding Ltd.	6.375	05/04/2028	5.03250%
B.A.T. Capital Corporation	3.222	08/15/2024	7.80700%
B.A.T. Capital Corporation	2.789	09/06/2024	4.22360%
B.A.T. Capital Corporation	3.215	09/06/2026	4.07770%
B.A.T. Capital Corporation	3.557	08/15/2027	9.09960%
B.A.T. Capital Corporation	2.259	03/25/2028	6.62290%
B.A.T. International Finance PLC	3.95	06/15/2025	4.17900%
B.A.T. International Finance PLC	1.668	03/25/2026	5.92350%
B.A.T. International Finance PLC	4.448	03/16/2028	4.16630%
Baker Hughes Holdings LLC	3.337	12/15/2027	5.41920%
Banco Bilbao Vizcaya Argentaria S.A.	5.862	09/14/2025	4.34140%
Banco Inbursa S.A.	4.125	06/06/2024	4.24600%
Banco Santander Mexico SA	5.375	04/17/2025	7.50290%
Banco Santander S.A.	3.892	05/24/2024	6.38660%
Banco Santander S.A.	2.706	06/27/2024	6.31390%
Banco Santander S.A.	3.496	03/24/2025	5.26170%
Banco Santander S.A.	2.746	05/28/2025	6.16700%
Banco Santander S.A.	5.147	08/18/2025	7.35890%
Banco Santander S.A.	5.179	11/19/2025	6.36190%
Banco Santander S.A.	1.849	03/25/2026	5.93840%
Banco Santander S.A.	1.722	09/14/2026	5.79130%
Banco Santander S.A.	6.527	11/07/2026	4.42190%
Banco Santander S.A.	4.175	03/24/2027	6.19760%
Banco Santander S.A.	4.25	04/11/2027	4.15120%
Banco Santander S.A.	5.294	08/18/2027	7.37300%
Banco Santander S.A.	3.8	02/23/2028	3.99150%
Banco Santander S.A.	4.379	04/12/2028	5.17490%
Banco Santander S.A.	5.588	08/08/2028	6.42170%
Banco Santander S.A.	6.607	11/07/2028	5.67360%
Bank of America Corp.	3.458	03/15/2024	7.55490%
Bank of America Corp.	4	04/01/2024	7.74030%
Bank of America Corp.	0.976	04/22/2024	7.41460%
Bank of America Corp.	3.841	04/25/2024	6.68370%
Bank of America Corp.	4.2	08/26/2024	9.85490%
Bank of America Corp.	0.981	09/25/2024	6.47070%
Bank of America Corp.	3.093	10/01/2024	5.77590%
Bank of America Corp.	2.456	10/22/2024	6.53640%
Bank of America Corp.	1.53	12/06/2024	6.43110%
Bank of America Corp.	4	01/22/2025	8.18700%
Bank of America Corp.	3.366	01/23/2025	6.51350%
Bank of America Corp.	2.015	02/13/2025	4.80070%
Bank of America Corp.	3.384	04/02/2025	9.82920%
Bank of America Corp.	3.95	04/21/2025	8.24860%
Bank of America Corp.	1.319	06/19/2025	9.41960%
Bank of America Corp.	4.827	07/22/2025	6.59370%
Bank of America Corp.	3.875	08/01/2025	5.85710%
Bank of America Corp.	1.197	10/24/2025	7.73870%
Bank of America Corp.	5.08	01/20/2026	9.92070%

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Bank of America Corp.	4.45	03/03/2026	6.65840%
Bank of America Corp.	1.658	03/11/2026	8.66340%
Bank of America Corp.	3.5	04/19/2026	8.12690%
Bank of America Corp.	3.559	04/23/2026	9.67300%
Bank of America Corp.	1.734	07/22/2026	17.47500%
Bank of America Corp.	5.933	09/15/2026	5.16690%
Bank of America Corp.	4.25	10/22/2026	6.57700%
Bank of America Corp.	3.824	01/20/2027	7.98640%
Bank of America Corp.	2.551	02/04/2027	6.90600%
Bank of America Corp.	3.705	04/24/2027	6.39040%
Bank of America Corp.	4.376	04/27/2027	7.36770%
Bank of America Corp.	3.593	07/21/2027	6.29690%
Bank of America Corp.	4.948	07/22/2027	9.88790%
Bank of America Corp.	3.248	10/21/2027	7.87570%
Bank of America Corp.	6.204	11/10/2027	6.95860%
Bank of America Corp.	4.183	11/25/2027	6.46670%
Bank of America Corp.	3.419	12/20/2027	18.66310%
Bank of America Corp.	3.97	03/05/2028	8.02680%
Bank of America Corp.	5.202	04/25/2028	11.72550%
Bank of America Corp.	2.087	06/14/2028	8.76160%
Bank of America Corp.	4.271	07/23/2028	9.57440%
Bank of America Corp.	5.819	09/15/2028	9.52850%
Bank of America N.A.	5.65	08/18/2025	6.67730%
Bank of America N.A.	5.526	08/18/2026	6.69410%
Bank of China Ltd.	5	11/13/2024	12.81330%
Bank of Ireland Group PLC	6.253	09/16/2025	4.37330%
Bank of Ireland Group PLC	2.029	09/30/2026	3.87810%
Bank of Montreal	2.15	03/08/2024	5.33980%
Bank of Montreal	2.5	06/28/2024	4.20760%
Bank of Montreal	0.625	07/09/2024	4.78540%
Bank of Montreal	4.25	09/14/2024	6.42290%
Bank of Montreal	5.2	12/12/2024	4.26720%
Bank of Montreal	1.5	01/10/2025	5.53430%
Bank of Montreal	1.85	05/01/2025	6.13690%
Bank of Montreal	3.7	06/07/2025	5.43650%
Bank of Montreal	5.92	09/25/2025	5.25860%
Bank of Montreal	0.949	01/22/2026	3.91070%
Bank of Montreal	5.3	06/05/2026	5.79750%
Bank of Montreal	1.25	09/15/2026	5.02940%
Bank of Montreal	5.266	12/11/2026	4.93890%
Bank of Montreal	2.65	03/08/2027	5.00170%
Bank of Montreal	4.7	09/14/2027	4.27970%
Bank of Montreal	3.803	12/15/2027	4.90850%
Bank of Montreal	5.203	02/01/2028	5.12750%
Bank of Montreal	5.717	09/25/2028	4.44080%
Bank of Nova Scotia	0.7	04/15/2024	5.27160%
Bank of Nova Scotia	0.65	07/31/2024	4.14870%
Bank of Nova Scotia	5.25	12/06/2024	4.27330%

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Bank of Nova Scotia	1.45	01/10/2025	5.53090%
Bank of Nova Scotia	2.2	02/03/2025	5.14570%
Bank of Nova Scotia	3.45	04/11/2025	7.35040%
Bank of Nova Scotia	1.3	06/11/2025	4.03160%
Bank of Nova Scotia	5.45	06/12/2025	6.96080%
Bank of Nova Scotia	4.5	12/16/2025	5.24670%
Bank of Nova Scotia	4.75	02/02/2026	5.26620%
Bank of Nova Scotia	2.7	08/03/2026	5.00690%
Bank of Nova Scotia	5.35	12/07/2026	4.94150%
Banque Federative du Credit Mutuel	4.935	01/26/2026	5.27450%
Banque Federative du Credit Mutuel	5.896	07/13/2026	6.04770%
Barclays PLC	3.932	05/07/2024	8.53240%
Barclays PLC	3.65	03/16/2025	8.42890%
Barclays PLC	2.852	05/07/2025	7.22270%
Barclays PLC	5.304	08/09/2025	6.32330%
Barclays PLC	7.325	11/02/2025	6.65560%
Barclays PLC	4.375	01/12/2026	10.42680%
Barclays PLC	5.829	05/09/2026	8.63370%
Barclays PLC	5.2	05/12/2026	8.71050%
Barclays PLC	6.496	09/13/2026	6.43560%
Barclays PLC	2.279	11/24/2026	6.80840%
Barclays PLC	5.501	08/09/2027	7.39580%
Barclays PLC	7.385	11/02/2027	6.86240%
Barclays PLC	4.337	01/10/2028	5.12460%
Barclays PLC	4.836	05/09/2028	8.26890%
Barclays PLC	4.972	05/16/2028	7.31330%
Barclays PLC	6.49	09/13/2028	5.61560%
Baxter International Inc.	1.322	11/29/2024	5.69010%
Baxter International Inc.	1.915	02/01/2027	5.54330%
Baxter International Inc.	2.272	12/01/2028	4.65530%
Bayer US Finance II LLC	4.25	12/15/2025	10.37190%
Bayer US Finance II LLC	4.375	12/15/2028	13.89250%
Bayer US Finance LLC	3.375	10/08/2024	7.37870%
Bayer US Finance LLC	6.125	11/21/2026	4.33120%
Bayer US Finance LLC	6.25	01/21/2029	4.29770%
Becton Dickinson and Company	3.7	06/06/2027	7.05800%
Berkshire Hathaway Energy Company	4.05	04/15/2025	5.27570%
Berkshire Hathaway Inc.	3.125	03/15/2026	10.37480%
Berry Global Inc	1.57	01/15/2026	6.01950%
Berry Global Inc	4.875	07/15/2026	5.19250%
BHP Billiton Finance (USA) Ltd.	4.875	02/27/2026	4.21400%
BHP Billiton Finance (USA) Ltd.	4.75	02/28/2028	4.20220%
Biogen Inc	4.05	09/15/2025	7.39190%
BlackRock Inc.	3.5	03/18/2024	4.29350%
Blackstone Private Credit Fund	2.625	12/15/2026	4.77180%
Blue Owl Capital Corporation	3.4	07/15/2026	3.95650%
BMW US Capital LLC	3.15	04/18/2024	4.26520%
BMW US Capital LLC	3.9	04/09/2025	6.35290%

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BMW US Capital LLC	2.8	04/11/2026	4.09130%
BMW US Capital LLC	5.05	08/11/2028	4.26580%
BNP Paribas SA	4.25	10/15/2024	4.24900%
BNP Paribas SA	2.819	11/19/2024	8.34390%
BNP Paribas SA	3.375	01/09/2025	8.34170%
BNP Paribas SA	2.219	06/09/2025	8.14050%
BNP Paribas SA	4.375	09/28/2025	4.22420%
BNP Paribas SA	1.323	01/13/2026	8.81520%
BNP Paribas SA	4.375	05/12/2026	5.20470%
BNP Paribas SA	1.675	06/30/2026	3.88830%
BNP Paribas SA	2.591	01/20/2027	6.85140%
BNP Paribas SA	4.625	03/13/2027	6.71140%
BNP Paribas SA	1.904	09/30/2027	4.71800%
BNP Paribas SA	3.5	11/16/2027	6.03490%
BNP Paribas SA	4.375	03/01/2028	5.08290%
BNP Paribas SA	4.4	08/14/2028	8.17540%
BNP Paribas SA	2.159	09/15/2028	5.55080%
BNP Paribas SA	5.176	01/09/2029	7.39960%
BNP Paribas SA	5.125	01/16/2029	7.40040%
BOC Aviation (USA) Corp.	1.625	04/29/2024	4.22490%
BOC Aviation Ltd.	3.25	04/29/2025	4.15380%
Booking Holdings Inc	3.6	06/01/2026	4.13920%
BorgWarner Inc.	2.65	07/01/2027	4.32020%
Boston Properties Limited Partnership	3.65	02/01/2026	4.08080%
Boston Properties Limited Partnership	2.75	10/01/2026	3.96550%
Boston Properties Limited Partnership	4.5	12/01/2028	4.04250%
BP Capital Markets America Inc.	3.796	09/21/2025	4.22260%
BP Capital Markets America Inc.	3.41	02/11/2026	4.10990%
BP Capital Markets America Inc.	3.937	09/21/2028	4.13900%
BP Capital Markets America Inc.	4.234	11/06/2028	8.34130%
BP Capital Markets PLC	3.279	09/19/2027	6.09780%
BPCE SA	4	04/15/2024	6.42780%
BPCE SA	5.15	07/21/2024	6.34630%
BPCE SA	2.375	01/14/2025	5.14860%
BPCE SA	4.5	03/15/2025	5.30340%
BPCE SA	1.652	10/06/2025	5.37440%
BPCE SA	5.975	01/18/2026	6.40010%
BPCE SA	1	01/20/2026	6.84840%
BPCE SA	2.045	10/19/2026	3.87220%
BPCE SA	6.612	10/19/2026	4.85690%
BPCE SA	3.5	10/23/2027	4.98780%
BPCE SA	6.714	10/19/2028	5.62260%
BPCE SA	5.716	01/18/2029	4.25250%
Bristol-Myers Squibb Company	2.9	07/26/2024	10.24760%
Bristol-Myers Squibb Company	0.75	11/13/2025	3.94550%
Bristol-Myers Squibb Company	3.2	06/15/2026	7.14740%
Bristol-Myers Squibb Company	1.125	11/13/2027	3.71930%
Bristol-Myers Squibb Company	3.9	02/20/2028	5.93160%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Broadcom Corporation/Broadcom Cayman Finance Ltd	3.875	01/15/2027	12.00470%
Broadcom Inc	4.11	09/15/2028	4.62500%
Brookfield Finance Inc.	3.9	01/25/2028	4.27680%
Caixabank S.A.	6.684	09/13/2026	4.44490%
Caixabank S.A.	6.208	01/18/2028	5.40560%
Campbell Soup Company	4.15	03/15/2028	4.17310%
Canadian Imperial Bank of Commerce	3.1	04/02/2024	4.27490%
Canadian Imperial Bank of Commerce	2.25	01/28/2025	4.12150%
Canadian Imperial Bank of Commerce	3.3	04/07/2025	5.65580%
Canadian Imperial Bank of Commerce	5.144	04/28/2025	5.36390%
Canadian Imperial Bank of Commerce	3.945	08/04/2025	5.61650%
Canadian Imperial Bank of Commerce	3.45	04/07/2027	4.10090%
Canadian Imperial Bank of Commerce	5.001	04/28/2028	4.28920%
Canadian Natural Resources Limited	3.85	06/01/2027	5.11770%
Canadian Pacific Railway Company	1.35	12/02/2024	6.16780%
Canadian Pacific Railway Company	1.75	12/02/2026	3.89610%
Capital One Financial Corp.	4.166	05/09/2024	4.26850%
Capital One Financial Corp.	3.3	10/30/2024	6.31410%
Capital One Financial Corp.	3.2	02/05/2025	4.14570%
Capital One Financial Corp.	2.636	03/03/2025	5.19710%
Capital One Financial Corp.	4.985	07/24/2025	5.68630%
Capital One Financial Corp.	4.2	10/29/2025	6.29680%
Capital One Financial Corp.	3.75	07/28/2026	6.11590%
Capital One Financial Corp.	1.878	11/02/2026	4.83420%
Capital One Financial Corp.	3.75	03/09/2027	5.55350%
Capital One Financial Corp.	4.927	05/10/2027	6.51590%
Capital One Financial Corp.	3.65	05/11/2027	4.08170%
Capital One Financial Corp.	3.8	01/31/2028	5.62300%
Capital One Financial Corp.	5.468	02/01/2028	4.22580%
Capital One Financial Corp.	6.312	06/08/2028	7.68130%
Cardinal Health Inc.	3.41	06/15/2027	4.94000%
Carrier Global Corporation	2.242	02/15/2025	4.92440%
Carrier Global Corporation	5.8	11/30/2025	4.32090%
CASH	0	02/28/2024	20.40330%
Caterpillar Financial Services Corporation	0.45	05/17/2024	4.61170%
Caterpillar Financial Services Corporation	2.15	11/08/2024	4.16730%
Caterpillar Financial Services Corporation	3.4	05/13/2025	5.23030%
Caterpillar Financial Services Corporation	0.8	11/13/2025	3.95280%
Caterpillar Financial Services Corporation	4.35	05/15/2026	5.29350%
Caterpillar Inc	3.4	05/15/2024	4.25420%
CDW LLC / CDW Finance Corp	2.67	12/01/2026	3.95300%
Celanese US Holdings Llc	6.05	03/15/2025	4.36310%
Celanese US Holdings Llc	6.165	07/15/2027	8.65960%
Celanese US Holdings Llc	6.35	11/15/2028	4.42980%
Centene Corporation	4.25	12/15/2027	9.76590%
Centene Corporation	2.45	07/15/2028	8.60990%
Charter Communications Operating LLC/Charter Communications Operating	4.908	07/23/2025	18.85470%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Capital Corp.			
Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	6.15	11/10/2026	4.78100%
Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.2	03/15/2028	5.06120%
Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	2.25	01/15/2029	4.47640%
Cheniere Corpus Christi Holdings LLC	5.875	03/31/2025	6.36390%
Cheniere Corpus Christi Holdings LLC	5.125	06/30/2027	5.10180%
Cheniere Energy Inc	4.625	10/15/2028	6.20150%
Chevron Corp.	2.895	03/03/2024	4.29080%
Chevron Corp.	1.554	05/11/2025	10.19540%
Chevron Corp.	2.954	05/16/2026	9.21750%
Chevron Corp.	1.995	05/11/2027	3.91940%
China Cinda Finance (2015) I Ltd.	4.25	04/23/2025	7.14100%
Chubb INA Holdings Inc	3.35	05/03/2026	6.19270%
Cintas Corporation No. 2	3.7	04/01/2027	4.16890%
Cisco Systems Inc.	3.625	03/04/2024	4.30540%
Cisco Systems Inc.	2.5	09/20/2026	6.05840%
Citibank N.A.	5.864	09/29/2025	7.67070%
Citibank N.A.	5.488	12/04/2026	8.65690%
Citibank N.A.	5.803	09/29/2028	11.16230%
Citigroup Inc.	3.352	04/24/2024	11.72310%
Citigroup Inc.	0.981	05/01/2024	8.41620%
Citigroup Inc.	4.14	05/24/2024	6.38780%
Citigroup Inc.	1.281	11/03/2024	4.11680%
Citigroup Inc.	2.014	01/25/2025	8.18970%
Citigroup Inc.	3.29	03/17/2025	7.33940%
Citigroup Inc.	3.875	03/26/2025	4.22230%
Citigroup Inc.	3.106	04/08/2025	14.59250%
Citigroup Inc.	3.3	04/27/2025	6.27730%
Citigroup Inc.	4.4	06/10/2025	10.52080%
Citigroup Inc.	5.5	09/13/2025	6.16090%
Citigroup Inc.	5.61	09/29/2025	11.92920%
Citigroup Inc.	3.7	01/12/2026	8.28730%
Citigroup Inc.	1.122	01/28/2026	9.76120%
Citigroup Inc.	4.6	03/09/2026	6.38060%
Citigroup Inc.	3.4	05/01/2026	8.23730%
Citigroup Inc.	1.462	06/09/2026	10.69840%
Citigroup Inc.	3.2	10/21/2026	12.20150%
Citigroup Inc.	4.3	11/20/2026	4.17110%
Citigroup Inc.	3.887	01/10/2027	11.24780%
Citigroup Inc.	3.07	02/24/2027	9.91630%
Citigroup Inc.	4.658	05/24/2027	6.31260%
Citigroup Inc.	3.668	07/24/2027	10.07370%
Citigroup Inc.	4.45	09/29/2027	16.08420%
Citigroup Inc.	3.52	10/27/2027	9.06020%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Citigroup Inc.	4.075	04/23/2028	8.19160%
Citigroup Inc.	4.125	07/25/2028	8.48970%
Citizens Financial Group Inc	5.841	01/23/2029	5.25460%
CK Hutchison International 2023 Ltd.	4.75	04/21/2028	5.32590%
CNOOC Finance (2015) USA LLC	3.5	05/05/2025	8.37680%
CNOOC Finance (2015) USA LLC	4.375	05/02/2028	4.19320%
CNOOC Nexen Finance 2014 ULC	4.25	04/30/2024	9.62360%
Comcast Corporation	3.7	04/15/2024	5.19620%
Comcast Corporation	3.375	08/15/2025	6.20890%
Comcast Corporation	3.95	10/15/2025	12.64890%
Comcast Corporation	3.15	03/01/2026	9.12450%
Comcast Corporation	2.35	01/15/2027	5.54290%
Comcast Corporation	3.3	02/01/2027	5.07510%
Comcast Corporation	3.15	02/15/2028	6.55810%
Comcast Corporation	3.55	05/01/2028	4.06540%
Comcast Corporation	4.15	10/15/2028	16.57310%
Comcast Corporation	4.55	01/15/2029	4.18830%
Commonwealth Bank Australia New York Branch	5.079	01/10/2025	5.09920%
Commonwealth Bank Australia New York Branch	5.316	03/13/2026	4.35490%
Commonwealth Bank of Australia	2.296	03/14/2025	5.19190%
Commonwealth Bank of Australia	1.125	06/15/2026	4.65780%
Commonwealth Bank of Australia	2.625	09/06/2026	4.04770%
Commonwealth Bank of Australia	2.552	03/14/2027	3.99470%
Commonwealth Bank of Australia	3.9	03/16/2028	4.14780%
Conagra Brands Inc	4.3	05/01/2024	4.28150%
Conagra Brands Inc	4.6	11/01/2025	4.23510%
Conagra Brands Inc	1.375	11/01/2027	3.69760%
Conagra Brands Inc	4.85	11/01/2028	5.49840%
Cooperatieve Rabobank U.A.	2.625	07/22/2024	4.19340%
Cooperatieve Rabobank U.A.	1.339	06/24/2025	4.01120%
Cooperatieve Rabobank U.A.	4.375	08/04/2025	6.24410%
Cooperatieve Rabobank U.A.	1.004	09/24/2025	3.96010%
Cooperatieve Rabobank U.A.	1.106	02/24/2026	3.87900%
Cooperatieve Rabobank U.A.	3.75	07/21/2026	6.10940%
Cooperatieve Rabobank U.A.	1.98	12/15/2026	4.82180%
Cooperatieve Rabobank U.A.	3.649	04/06/2027	5.08740%
Cooperatieve Rabobank U.A.	4.655	08/22/2027	5.16180%
Cooperatieve Rabobank U.A.	5.564	02/28/2028	4.24840%
Cooperatieve Rabobank U.A. New York Branch	3.875	08/22/2024	4.19990%
Cooperatieve Rabobank U.A. New York Branch	1.375	01/10/2025	4.09980%
Cooperatieve Rabobank U.A. New York Branch	5	01/13/2025	4.24440%
Cooperatieve Rabobank U.A. New York Branch	3.375	05/21/2025	4.18070%
Cooperatieve Rabobank U.A. New York Branch	4.85	01/09/2026	4.24550%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Corebridge Financial Inc.	3.65	04/05/2027	5.05660%
Corebridge Financial Inc.	6.875	12/15/2027	4.27780%
Corporacion Nacional del Cobre de Chile	3.625	08/01/2027	5.05510%
Costco Wholesale Corporation	2.75	05/18/2024	4.23810%
Costco Wholesale Corporation	3	05/18/2027	4.07340%
Costco Wholesale Corporation	1.375	06/20/2027	4.76990%
Cox Communications Inc.	3.35	09/15/2026	4.08930%
Cox Communications Inc.	3.5	08/15/2027	4.00100%
Credit Agricole S.A.	4.375	03/17/2025	6.36300%
Credit Agricole S.A.	4	01/10/2028	4.91470%
Credit Agricole S.A. London Branch	3.25	10/04/2024	6.34010%
Credit Agricole S.A. London Branch	1.907	06/16/2025	6.07050%
Credit Agricole S.A. London Branch	1.247	01/26/2026	5.86370%
Credit Agricole S.A. London Branch	5.589	07/05/2026	5.37920%
Credit Agricole S.A. London Branch	4.125	01/10/2027	4.12240%
Credit Agricole S.A. London Branch	2.015	01/11/2027	3.90180%
Credit Agricole S.A. London Branch	5.301	07/12/2028	5.15270%
Credit Agricole S.A. London Branch	6.316	10/03/2028	7.82980%
Credit Agricole S.A. London Branch	5.335	01/10/2029	4.22750%
Credit Suisse AG New York Branch	4.75	08/09/2024	4.47630%
Credit Suisse AG New York Branch	3.625	09/09/2024	11.99940%
Credit Suisse AG New York Branch	7.95	01/09/2025	5.44410%
Credit Suisse AG New York Branch	3.7	02/21/2025	8.02550%
Credit Suisse AG New York Branch	2.95	04/09/2025	5.11810%
Credit Suisse AG New York Branch	1.25	08/07/2026	6.26000%
Credit Suisse AG New York Branch	5	07/09/2027	5.03220%
Credit Suisse AG New York Branch	7.5	02/15/2028	11.41620%
CRH America Inc.	3.875	05/18/2025	5.23060%
Crown Castle Inc.	1.05	07/15/2026	3.83030%
Crown Castle Inc.	3.65	09/01/2027	4.07090%
Crown Castle Inc.	5	01/11/2028	4.19750%
Crown Castle Inc.	3.8	02/15/2028	3.99150%
CVS Health Corp	2.625	08/15/2024	4.17780%
CVS Health Corp	3.875	07/20/2025	11.77010%
CVS Health Corp	5	02/20/2026	6.32600%
CVS Health Corp	2.875	06/01/2026	7.09000%
CVS Health Corp	1.3	08/21/2027	8.38080%
CVS Health Corp	4.3	03/25/2028	20.92090%
CVS Health Corp	5	01/30/2029	4.23230%
Daimler Trucks Finance North America LLC	1.625	12/13/2024	4.11890%
Daimler Trucks Finance North America LLC	2	12/14/2026	4.87720%
Danone SA	2.947	11/02/2026	8.09650%
Danske Bank A/S	0.976	09/10/2024	4.13940%
Danske Bank A/S	6.466	01/09/2025	5.35750%
Danske Bank A/S	6.259	09/22/2025	5.48790%
Danske Bank A/S	1.549	09/10/2026	3.87180%
Danske Bank A/S	4.298	04/01/2027	5.19020%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Dell International L.L.C. and EMC Corporation	6.02	06/15/2026	15.10050%
Dell International L.L.C. and EMC Corporation	4.9	10/01/2026	7.38020%
Dell International L.L.C. and EMC Corporation	5.25	02/01/2028	4.28050%
Deutsche Bank AG	4.5	04/01/2025	6.34990%
Deutsche Bank AG New York Branch	0.898	05/28/2024	4.19180%
Deutsche Bank AG New York Branch	3.961	11/26/2024	8.25250%
Deutsche Bank AG New York Branch	6.119	07/14/2025	5.48910%
Deutsche Bank AG New York Branch	2.129	11/24/2025	7.95510%
Deutsche Bank AG New York Branch	7.146	07/13/2026	5.48230%
Deutsche Bank AG New York Branch	2.311	11/16/2026	6.94210%
Deutsche Bank AG New York Branch	2.552	01/07/2027	5.12640%
Deutsche Bank AG New York Branch	4.875	12/01/2027	3.97270%
Deutsche Bank AG New York Branch	6.72	01/18/2028	6.58320%
Deutsche Bank AG New York Branch	6.819	11/20/2028	6.68910%
Digital Realty Trust L.P.	3.7	08/15/2027	4.04110%
Discover Bank	3.45	07/27/2026	4.02760%
Discover Financial Services	4.1	02/09/2027	4.06680%
Discovery Communications LLC	3.95	03/20/2028	6.86230%
DnB Bank ASA	0.856	09/30/2024	5.15580%
DnB Bank ASA	1.127	09/16/2025	3.96650%
DnB Bank ASA	1.535	05/25/2026	3.89440%
Dollar Tree Inc	4	05/15/2025	4.20300%
Dollar Tree Inc	4.2	05/15/2028	5.16400%
DP World Crescent LTD	4.848	09/26/2028	4.23950%
Duke Energy Corp	3.75	04/15/2024	4.27970%
Duke Energy Corp	2.65	09/01/2026	6.05480%
Dupont De Nemours Inc	4.493	11/15/2025	7.84050%
Dupont De Nemours Inc	4.725	11/15/2028	9.59770%
EDP Finance B.V.	3.625	07/15/2024	4.21570%
Electricite de France SA	3.625	10/13/2025	5.23000%
Electricite de France SA	4.5	09/21/2028	7.53200%
Elevance Health Inc.	2.375	01/15/2025	5.16060%
Elevance Health Inc.	3.65	12/01/2027	6.53290%
Elevance Health Inc.	4.101	03/01/2028	5.22260%
EMD Finance LLC	3.25	03/19/2025	6.71500%
Emerson Electric Co.	2	12/21/2028	3.74900%
Enbridge Inc.	5.5	07/15/2027	3.98480%
Enel Chile S.A.	4.875	06/12/2028	4.16020%
Enel Finance America LLC	7.1	10/14/2027	4.56700%
ENEL Finance International N.V.	2.65	09/10/2024	6.32160%
ENEL Finance International N.V.	1.375	07/12/2026	4.82780%
ENEL Finance International N.V.	3.5	04/06/2028	5.00140%
ENEL Finance International N.V.	1.875	07/12/2028	3.67750%
Energy Transfer LP	4.05	03/15/2025	4.24450%
Energy Transfer LP	2.9	05/15/2025	4.13290%
Energy Transfer LP	4.75	01/15/2026	4.20890%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Energy Transfer LP	6.05	12/01/2026	4.36990%
Energy Transfer LP	5.55	02/15/2028	4.27110%
Energy Transfer LP	4.95	06/15/2028	4.21230%
Eni SpA	4.75	09/12/2028	4.27810%
Energy Louisiana LLC	0.95	10/01/2024	4.13490%
Enterprise Products Operating LLC	3.75	02/15/2025	4.79640%
Enterprise Products Operating LLC	4.6	01/11/2027	4.22970%
Enterprise Products Operating LLC	5.25	08/16/2027	4.04950%
Enterprise Products Operating LLC	4.15	10/16/2028	4.14960%
EQT Corporation	3.9	10/01/2027	4.76440%
EQUATE Petrochemical B.V.	4.25	11/03/2026	5.14770%
Equinix Inc.	2.625	11/18/2024	4.16800%
Equinor ASA	3.7	03/01/2024	4.30910%
Equinor ASA	2.875	04/06/2025	5.22350%
Equinor ASA	3.625	09/10/2028	4.12150%
Equitable Holdings Inc	4.35	04/20/2028	6.21290%
ERAC USA Finance LLC	4.6	05/01/2028	4.22110%
Eversource Energy	5.45	03/01/2028	5.68720%
Exelon Corporation	5.15	03/15/2028	4.32170%
Expedia Group Inc	6.25	05/01/2025	4.52920%
Expedia Group Inc	3.8	02/15/2028	4.00480%
Exxon Mobil Corporation	3.176	03/15/2024	4.28910%
Exxon Mobil Corporation	2.019	08/16/2024	4.16990%
Exxon Mobil Corporation	2.709	03/06/2025	7.32760%
Exxon Mobil Corporation	2.992	03/19/2025	11.52910%
Exxon Mobil Corporation	3.043	03/01/2026	10.37730%
Exxon Mobil Corporation	2.275	08/16/2026	3.99920%
Exxon Mobil Corporation	3.294	03/19/2027	4.13970%
Federation des Caisses Desjardins du Quebec	2.05	02/10/2025	4.10540%
Fells Point Funding Trust	3.046	01/31/2027	3.96560%
Fidelity National Information Services Inc	1.15	03/01/2026	4.92080%
Fifth Third Bancorp	6.361	10/27/2027	4.40470%
Fifth Third Bancorp	6.339	07/27/2028	5.45640%
Fiserv Inc.	2.75	07/01/2024	8.41750%
Fiserv Inc.	3.2	07/01/2026	8.12740%
Fiserv Inc.	2.25	06/01/2027	3.89350%
Fiserv Inc.	4.2	10/01/2028	4.14040%
Florida Power & Light Co.	2.85	04/01/2025	4.59220%
Florida Power & Light Co.	5.05	04/01/2028	4.34780%
Ford Motor Company	4.346	12/08/2026	6.23290%
Ford Motor Credit Company LLC	5.584	03/18/2024	6.50520%
Ford Motor Credit Company LLC	4.063	11/01/2024	6.34870%
Ford Motor Credit Company LLC	2.3	02/10/2025	5.12190%
Ford Motor Credit Company LLC	5.125	06/16/2025	7.40420%
Ford Motor Credit Company LLC	4.134	08/04/2025	5.79660%
Ford Motor Credit Company LLC	3.375	11/13/2025	8.61270%
Ford Motor Credit Company LLC	4.389	01/08/2026	4.96860%
Ford Motor Credit Company LLC	6.95	03/06/2026	5.78430%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Ford Motor Credit Company LLC	2.7	08/10/2026	5.89970%
Ford Motor Credit Company LLC	5.8	03/05/2027	6.39050%
Ford Motor Credit Company LLC	4.95	05/28/2027	6.25120%
Ford Motor Credit Company LLC	4.125	08/17/2027	5.00500%
Ford Motor Credit Company LLC	7.35	11/04/2027	6.79430%
Ford Motor Credit Company LLC	6.8	05/12/2028	6.68000%
Ford Motor Credit Company LLC	6.798	11/07/2028	6.71650%
Fortis Inc	3.055	10/04/2026	4.45820%
Fox Corporation	4.709	01/25/2029	8.29180%
FS KKR Capital Corp	3.4	01/15/2026	4.01820%
GE Healthcare Technologies Inc.	5.6	11/15/2025	6.44550%
GE Healthcare Technologies Inc.	5.65	11/15/2027	7.63480%
General Dynamics Corporation	3.75	05/15/2028	4.12010%
General Mills Inc.	4.2	04/17/2028	5.83740%
General Motors Company	6.125	10/01/2025	8.74420%
General Motors Company	6.8	10/01/2027	4.54060%
General Motors Financial Company Inc	3.95	04/13/2024	5.35420%
General Motors Financial Company Inc	4	01/15/2025	4.19070%
General Motors Financial Company Inc	2.9	02/26/2025	5.14900%
General Motors Financial Company Inc	3.8	04/07/2025	4.63700%
General Motors Financial Company Inc	4.35	04/09/2025	4.24770%
General Motors Financial Company Inc	2.75	06/20/2025	5.13190%
General Motors Financial Company Inc	6.05	10/10/2025	5.45050%
General Motors Financial Company Inc	1.25	01/08/2026	5.89460%
General Motors Financial Company Inc	5.25	03/01/2026	5.40860%
General Motors Financial Company Inc	5.4	04/06/2026	7.13720%
General Motors Financial Company Inc	1.5	06/10/2026	4.86200%
General Motors Financial Company Inc	4.35	01/17/2027	5.17950%
General Motors Financial Company Inc	2.35	02/26/2027	3.88040%
General Motors Financial Company Inc	5	04/09/2027	5.34040%
General Motors Financial Company Inc	6	01/09/2028	4.35940%
General Motors Financial Company Inc	2.4	04/10/2028	3.80930%
General Motors Financial Company Inc	5.8	06/23/2028	5.85900%
General Motors Financial Company Inc	2.4	10/15/2028	3.75880%
General Motors Financial Company Inc	5.8	01/07/2029	6.51240%
Georgia-Pacific LLC	0.625	05/15/2024	4.82510%
Gilead Sciences Inc.	3.7	04/01/2024	7.50360%
Gilead Sciences Inc.	3.5	02/01/2025	7.29850%
Gilead Sciences Inc.	3.65	03/01/2026	11.50930%
Gilead Sciences Inc.	2.95	03/01/2027	5.07220%
GlaxoSmithKline Capital Inc.	3.625	05/15/2025	4.20190%
GlaxoSmithKline Capital Inc.	3.875	05/15/2028	7.24600%
GlaxoSmithKline Capital PLC	3	06/01/2024	4.23360%
Glencore Funding LLC	4.625	04/29/2024	4.28710%
Glencore Funding LLC	1.625	09/01/2025	4.02800%
Glencore Funding LLC	4	03/27/2027	4.14140%
Global Payments Inc	2.65	02/15/2025	4.11110%
Global Payments Inc	1.2	03/01/2026	4.31670%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Goldman Sachs Group Inc.	4	03/03/2024	12.94080%
Goldman Sachs Group Inc.	3	03/15/2024	9.85540%
Goldman Sachs Group Inc.	3.85	07/08/2024	9.51100%
Goldman Sachs Group Inc.	3.272	09/29/2024	10.57310%
Goldman Sachs Group Inc.	5.7	11/01/2024	8.62830%
Goldman Sachs Group Inc.	3.5	01/23/2025	10.42650%
Goldman Sachs Group Inc.	3.5	04/01/2025	14.71790%
Goldman Sachs Group Inc.	3.75	05/22/2025	9.43110%
Goldman Sachs Group Inc.	5.798	08/10/2025	9.60350%
Goldman Sachs Group Inc.	4.25	10/21/2025	8.44060%
Goldman Sachs Group Inc.	1.093	12/09/2025	8.64580%
Goldman Sachs Group Inc.	3.75	02/25/2026	7.21740%
Goldman Sachs Group Inc.	1.431	03/09/2026	11.81160%
Goldman Sachs Group Inc.	1.542	09/10/2026	10.67310%
Goldman Sachs Group Inc.	1.948	10/21/2026	16.59260%
Goldman Sachs Group Inc.	3.5	11/16/2026	11.28220%
Goldman Sachs Group Inc.	3.85	01/26/2027	12.31110%
Goldman Sachs Group Inc.	2.64	02/24/2027	11.77850%
Goldman Sachs Group Inc.	3.615	03/15/2027	13.34130%
Goldman Sachs Group Inc.	3.691	06/05/2027	10.18350%
Goldman Sachs Group Inc.	4.482	08/23/2027	10.32330%
Goldman Sachs Group Inc.	3.814	04/23/2028	10.03110%
Goldman Sachs Group Inc.	4.223	05/01/2028	14.40210%
Goldman Sachs Group Inc.	6.484	10/24/2028	12.45730%
Haleon UK Capital PLC	3.125	03/24/2025	5.85250%
Haleon US Capital LLC.	3.375	03/24/2027	8.02600%
HCA Inc.	5	03/15/2024	8.65270%
HCA Inc.	5.375	02/01/2025	11.01250%
HCA Inc.	5.25	04/15/2025	6.01140%
HCA Inc.	5.875	02/15/2026	6.38770%
HCA Inc.	5.25	06/15/2026	6.37710%
HCA Inc.	5.375	09/01/2026	4.33540%
HCA Inc.	4.5	02/15/2027	4.96870%
HCA Inc.	3.125	03/15/2027	4.03770%
HCA Inc.	5.2	06/01/2028	4.27760%
HCA Inc.	5.625	09/01/2028	6.57150%
Heineken N.V.	3.5	01/29/2028	4.45370%
Hess Corporation	4.3	04/01/2027	4.20280%
Hewlett Packard Enterprise Company	1.45	04/01/2024	4.24110%
Hewlett Packard Enterprise Company	5.9	10/01/2024	6.72220%
Hewlett Packard Enterprise Company	4.9	10/15/2025	10.66590%
Home Depot Inc	3.35	09/15/2025	4.19480%
Home Depot Inc	3	04/01/2026	5.36620%
Home Depot Inc	2.125	09/15/2026	3.99510%
Home Depot Inc	2.8	09/14/2027	4.02060%
Home Depot Inc	1.5	09/15/2028	3.71630%
Home Depot Inc	3.9	12/06/2028	4.12590%
Honda Motor Co Ltd.	2.271	03/10/2025	4.15580%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Honda Motor Co Ltd.	2.534	03/10/2027	3.99830%
Honeywell International Inc.	1.35	06/01/2025	5.07170%
Honeywell International Inc.	2.5	11/01/2026	6.03780%
Honeywell International Inc.	1.1	03/01/2027	3.82380%
HP Inc	2.2	06/17/2025	4.69280%
HP Inc	3	06/17/2027	3.97920%
HSBC Holdings PLC	3.803	03/11/2024	10.76300%
HSBC Holdings PLC	4.25	03/14/2024	8.62220%
HSBC Holdings PLC	0.976	05/24/2024	8.38140%
HSBC Holdings PLC	2.633	11/07/2024	8.34130%
HSBC Holdings PLC	4.18	12/09/2024	5.26500%
HSBC Holdings PLC	2.999	03/10/2025	7.29950%
HSBC Holdings PLC	1.645	04/18/2025	8.12500%
HSBC Holdings PLC	2.099	06/04/2025	8.13240%
HSBC Holdings PLC	4.25	08/18/2025	6.22820%
HSBC Holdings PLC	4.292	09/12/2025	10.58130%
HSBC Holdings PLC	7.336	11/03/2025	7.79920%
HSBC Holdings PLC	4.3	03/08/2026	12.69900%
HSBC Holdings PLC	1.589	05/24/2026	7.78590%
HSBC Holdings PLC	3.9	05/25/2026	10.37550%
HSBC Holdings PLC	5.887	08/14/2026	9.82280%
HSBC Holdings PLC	2.251	11/22/2026	9.75660%
HSBC Holdings PLC	4.375	11/23/2026	6.25370%
HSBC Holdings PLC	4.041	03/13/2027	10.33390%
HSBC Holdings PLC	4.755	06/09/2027	9.40140%
HSBC Holdings PLC	5.21	08/11/2027	9.45840%
HSBC Holdings PLC	2.013	09/22/2027	7.58260%
HSBC Holdings PLC	7.39	11/03/2027	10.33030%
HSBC Holdings PLC	6.161	03/09/2028	8.89350%
HSBC Holdings PLC	4.583	06/19/2028	12.34540%
HSBC Holdings PLC	2.206	08/17/2028	7.34800%
HSBC USA Inc.	3.75	05/24/2024	4.25560%
HSBC USA Inc.	5.625	03/17/2025	5.43210%
Huntington Bancshares Incorporated	6.208	08/21/2028	5.38870%
Huntington National Bank Maryland	5.699	11/18/2024	4.54240%
Hutchison Whampoa International 14 Limited	3.625	10/31/2024	6.33270%
Hyundai Capital America	0.875	06/14/2024	4.17850%
Hyundai Capital America	1	09/17/2024	4.96750%
Hyundai Capital America	5.5	03/30/2026	5.20000%
Hyundai Capital America	1.65	09/17/2026	3.88610%
Hyundai Capital America	5.25	01/08/2027	4.25080%
Hyundai Capital America	5.68	06/26/2028	4.33180%
Illinois Tool Works Inc.	2.65	11/15/2026	4.05090%
Imperial Brands Finance Plc	3.125	07/26/2024	4.19740%
Imperial Brands Finance Plc	4.25	07/21/2025	6.24770%
Imperial Brands Finance Plc	6.125	07/27/2027	4.32880%
Industrial & Commercial Bank of China Ltd.	4.875	09/21/2025	8.54570%
ING Groep N.V.	3.55	04/09/2024	4.28030%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
ING Groep N.V.	3.869	03/28/2025	5.27670%
ING Groep N.V.	1.4	07/01/2025	4.01480%
ING Groep N.V.	4.625	01/06/2026	5.25840%
ING Groep N.V.	1.726	04/01/2026	4.34020%
ING Groep N.V.	6.083	09/11/2026	5.50900%
ING Groep N.V.	4.017	03/28/2027	5.16800%
ING Groep N.V.	3.95	03/29/2027	6.22200%
ING Groep N.V.	4.55	10/02/2028	5.25840%
Intel Corporation	2.875	05/11/2024	5.30380%
Intel Corporation	3.4	03/25/2025	6.31810%
Intel Corporation	3.7	07/29/2025	9.35360%
Intel Corporation	4.875	02/10/2026	6.34630%
Intel Corporation	2.6	05/19/2026	4.05540%
Intel Corporation	3.75	03/25/2027	4.16400%
Intel Corporation	3.15	05/11/2027	4.05320%
Intel Corporation	3.75	08/05/2027	5.11100%
Intel Corporation	4.875	02/10/2028	7.41980%
Intel Corporation	1.6	08/12/2028	3.68370%
International Business Machines Corporation	3	05/15/2024	12.73460%
International Business Machines Corporation	4	07/27/2025	4.18390%
International Business Machines Corporation	3.45	02/19/2026	5.54660%
International Business Machines Corporation	3.3	05/15/2026	12.34960%
International Business Machines Corporation	1.7	05/15/2027	4.80270%
International Business Machines Corporation	4.5	02/06/2028	4.18620%
International Flavors & Fragrances Inc.	1.23	10/01/2025	3.96240%
International Flavors & Fragrances Inc.	1.832	10/15/2027	4.49840%
Israel Electric Corporation Ltd.	5	11/12/2024	5.31570%
Israel Electric Corporation Ltd.	4.25	08/14/2028	3.88860%
Jefferies Financial Group Inc	5.875	07/21/2028	4.34060%
John Deere Capital Corp.	3.4	06/06/2025	4.17780%
John Deere Capital Corp.	4.8	01/09/2026	5.10070%
John Deere Capital Corp.	4.75	01/20/2028	4.67460%
John Deere Capital Corp.	4.95	07/14/2028	6.42310%
John Deere Capital Corp.	4.5	01/16/2029	4.19880%
Johnson & Johnson	0.55	09/01/2025	3.98190%
Johnson & Johnson	2.45	03/01/2026	8.19940%
Johnson & Johnson	2.95	03/03/2027	4.11030%
Johnson & Johnson	0.95	09/01/2027	5.64260%
Johnson & Johnson	2.9	01/15/2028	6.02930%
JPMorgan Chase & Co.	3.22	03/01/2024	7.09450%
JPMorgan Chase & Co.	3.625	05/13/2024	7.02870%
JPMorgan Chase & Co.	0.824	06/01/2024	6.90340%
JPMorgan Chase & Co.	3.845	06/14/2024	6.99510%
JPMorgan Chase & Co.	0.969	06/23/2024	6.88640%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
JPMorgan Chase & Co.	0.768	08/09/2024	4.26580%
JPMorgan Chase & Co.	3.875	09/10/2024	10.56370%
JPMorgan Chase & Co.	2.301	10/15/2024	6.90150%
JPMorgan Chase & Co.	1.561	12/10/2024	7.97960%
JPMorgan Chase & Co.	5.546	12/15/2024	10.59450%
JPMorgan Chase & Co.	3.125	01/23/2025	8.59260%
JPMorgan Chase & Co.	2.595	02/24/2025	4.92100%
JPMorgan Chase & Co.	2.005	03/13/2025	7.64670%
JPMorgan Chase & Co.	2.083	04/22/2025	11.84630%
JPMorgan Chase & Co.	4.08	04/26/2025	10.45520%
JPMorgan Chase & Co.	3.9	07/15/2025	8.62420%
JPMorgan Chase & Co.	1.045	11/19/2025	8.95910%
JPMorgan Chase & Co.	3.96	01/29/2026	6.84280%
JPMorgan Chase & Co.	1.04	02/04/2026	6.44170%
JPMorgan Chase & Co.	3.3	04/01/2026	8.53590%
JPMorgan Chase & Co.	1.578	04/22/2026	11.35890%
JPMorgan Chase & Co.	3.2	06/15/2026	5.92090%
JPMorgan Chase & Co.	1.47	09/22/2026	8.78920%
JPMorgan Chase & Co.	2.95	10/01/2026	10.08530%
JPMorgan Chase & Co.	6.07	10/22/2026	7.27250%
JPMorgan Chase & Co.	4.125	12/15/2026	6.89120%
JPMorgan Chase & Co.	5.04	01/23/2027	8.74200%
JPMorgan Chase & Co.	3.782	02/01/2027	9.26290%
JPMorgan Chase & Co.	2.947	02/24/2027	5.39670%
JPMorgan Chase & Co.	4.323	04/26/2027	10.37390%
JPMorgan Chase & Co.	3.54	05/01/2027	8.39580%
JPMorgan Chase & Co.	2.182	06/01/2027	4.80320%
JPMorgan Chase & Co.	4.851	07/25/2027	12.14310%
JPMorgan Chase & Co.	4.25	10/01/2027	5.21660%
JPMorgan Chase & Co.	3.625	12/01/2027	3.69230%
JPMorgan Chase & Co.	3.509	01/23/2028	7.42540%
JPMorgan Chase & Co.	4.005	04/23/2028	7.61530%
JPMorgan Chase & Co.	2.069	06/01/2028	6.18590%
JPMorgan Chase & Co.	4.203	07/23/2028	8.43080%
JPMorgan Chase & Co.	5.299	07/24/2028	8.81070%
JPMorgan Chase & Co.	6.087	10/23/2028	8.29930%
JPMorgan Chase & Co.	4.452	12/05/2028	8.53450%
JPMorgan Chase & Co.	5.012	01/23/2029	8.68930%
JPMorgan Chase Bank National Association	5.11	12/08/2026	9.72780%
JSC National Company KazMunayGas	4.75	04/19/2027	4.15440%
KBC Group NV	5.796	01/19/2028	4.29070%
Keurig Dr Pepper Inc	0.75	03/15/2024	4.87340%
Keurig Dr Pepper Inc	4.597	05/25/2028	4.69300%
KeyBank National Association	4.15	08/08/2025	5.13420%
KeyBank National Association	5.85	11/15/2027	4.24970%
Kinder Morgan Inc.	4.3	06/01/2025	6.32090%
Kinder Morgan Inc.	4.3	03/01/2028	5.24760%
Korea Electric Power Corp.	5.375	07/31/2026	4.25990%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Korea Electric Power Corp.	4.875	01/31/2027	5.08680%
Korea Housing Finance Corp	4.625	02/24/2028	4.19160%
Kraft Heinz Foods Company	3	06/01/2026	7.62800%
Kraft Heinz Foods Company	3.875	05/15/2027	5.57900%
L3 Harris Technologies Inc	5.4	01/15/2027	5.36380%
Laboratory Corp of America Holdings	3.6	02/01/2025	4.16300%
Lloyds Banking Group PLC	3.9	03/12/2024	4.30560%
Lloyds Banking Group PLC	3.87	07/09/2024	6.33360%
Lloyds Banking Group PLC	4.5	11/04/2024	4.24750%
Lloyds Banking Group PLC	2.438	02/05/2025	4.10590%
Lloyds Banking Group PLC	3.511	03/18/2025	4.19640%
Lloyds Banking Group PLC	4.45	05/08/2025	6.35000%
Lloyds Banking Group PLC	4.716	08/11/2025	5.22960%
Lloyds Banking Group PLC	4.582	12/10/2025	5.56300%
Lloyds Banking Group PLC	4.65	03/24/2026	6.35870%
Lloyds Banking Group PLC	1.627	05/11/2026	3.90190%
Lloyds Banking Group PLC	5.985	08/07/2026	6.41580%
Lloyds Banking Group PLC	5.462	01/05/2027	6.37700%
Lloyds Banking Group PLC	3.75	01/11/2027	5.09750%
Lloyds Banking Group PLC	3.75	03/18/2027	4.08290%
Lloyds Banking Group PLC	3.574	11/07/2027	6.99610%
Lloyds Banking Group PLC	5.871	03/06/2028	5.49530%
Lloyds Banking Group PLC	4.375	03/22/2028	6.24320%
Lloyds Banking Group PLC	4.55	08/16/2028	5.14180%
Lockheed Martin Corporation	3.55	01/15/2026	4.14090%
Lowe's Companies Inc.	4.4	09/08/2025	4.26820%
Lowe's Companies Inc.	4.8	04/01/2026	4.28890%
Lowe's Companies Inc.	2.5	04/15/2026	5.47390%
Lowe's Companies Inc.	3.1	05/03/2027	6.06530%
Lowe's Companies Inc.	1.3	04/15/2028	3.68760%
Lowe's Companies Inc.	1.7	09/15/2028	3.70820%
Lsega Financing Plc	1.375	04/06/2026	3.92500%
Lsega Financing Plc	2	04/06/2028	3.80280%
M&T Bank Corporation	7.413	10/30/2028	4.54880%
Macquarie Bank Ltd.	2.3	01/22/2025	5.15490%
Macquarie Bank Ltd.	3.231	03/21/2025	4.19780%
Macquarie Group Ltd.	6.207	11/22/2024	4.31460%
Macquarie Group Ltd.	1.34	01/12/2026	4.88780%
Manufacturers & Traders Trust Co.	4.65	01/27/2026	5.37880%
Manufacturers & Traders Trust Co.	4.7	01/27/2028	4.90560%
Manulife Financial Corporation	4.15	03/04/2026	4.23360%
Marathon Oil Corporation	4.4	07/15/2027	4.13190%
Marathon Petroleum Company	4.7	05/01/2025	5.32320%
Marriott International Inc.	5	10/15/2027	4.29350%
Mars Inc.	4.55	04/20/2028	4.24000%
Marsh & McLennan Companies Inc.	3.875	03/15/2024	4.30250%
MasterCard Incorporated	3.375	04/01/2024	4.28160%
MasterCard Incorporated	3.3	03/26/2027	4.12050%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
McDonald's Corporation	3.7	01/30/2026	7.25730%
McDonald's Corporation	3.5	07/01/2027	4.07580%
McDonald's Corporation	3.8	04/01/2028	4.34180%
Medtronic Global Holdings SCA	4.25	03/30/2028	4.21040%
Meglobal Canada Ulc	5	05/18/2025	4.23280%
Meiji Yasuda Life Insurance Co.	5.2	10/20/2025	8.47310%
Meiji Yasuda Life Insurance Co.	5.1	04/26/2028	4.21200%
Mercedes-Benz Finance North America LLC	0.75	03/01/2024	6.37100%
Mercedes-Benz Finance North America LLC	1.45	03/02/2026	3.96180%
Mercedes-Benz Finance North America LLC	4.8	03/30/2026	4.28720%
Mercedes-Benz Finance North America LLC	4.8	03/30/2028	4.28030%
Merck & Co. Inc	2.75	02/10/2025	10.35340%
Merck & Co. Inc	0.75	02/24/2026	3.91190%
Merck & Co. Inc	1.7	06/10/2027	5.78330%
Merck & Co. Inc	1.9	12/10/2028	3.75450%
Meta Platforms Inc	3.5	08/15/2027	10.79490%
Meta Platforms Inc	4.6	05/15/2028	6.40350%
MetLife Inc.	3.6	04/10/2024	4.28020%
Metropolitan Life Global Funding I	3.45	12/18/2026	4.08210%
Microchip Technology Incorporated	0.983	09/01/2024	4.15190%
Microchip Technology Incorporated	4.25	09/01/2025	5.08800%
Microsoft Corporation	2.7	02/12/2025	9.32120%
Microsoft Corporation	3.125	11/03/2025	12.46330%
Microsoft Corporation	2.4	08/08/2026	16.04760%
Microsoft Corporation	3.3	02/06/2027	16.39100%
Midwest Connector Capital Company LLC	3.9	04/01/2024	4.29170%
Mileage Plus Hldgs Llc / Mileage Plus Intellectual Property Assets Ltd	6.5	06/20/2027	11.40680%
Mitsubishi UFJ Financial Group Inc.	3.407	03/07/2024	6.44840%
Mitsubishi UFJ Financial Group Inc.	2.801	07/18/2024	4.19890%
Mitsubishi UFJ Financial Group Inc.	4.788	07/18/2024	5.93090%
Mitsubishi UFJ Financial Group Inc.	0.953	07/19/2024	8.72850%
Mitsubishi UFJ Financial Group Inc.	5.063	09/12/2024	8.62480%
Mitsubishi UFJ Financial Group Inc.	0.962	10/11/2024	4.12010%
Mitsubishi UFJ Financial Group Inc.	5.719	02/20/2025	6.99750%
Mitsubishi UFJ Financial Group Inc.	2.193	02/25/2025	10.66010%
Mitsubishi UFJ Financial Group Inc.	1.412	07/17/2025	7.02510%
Mitsubishi UFJ Financial Group Inc.	3.85	03/01/2026	9.99410%
Mitsubishi UFJ Financial Group Inc.	1.538	07/20/2026	8.14610%
Mitsubishi UFJ Financial Group Inc.	2.757	09/13/2026	4.04350%
Mitsubishi UFJ Financial Group Inc.	1.64	10/13/2026	4.85420%
Mitsubishi UFJ Financial Group Inc.	2.341	01/19/2027	5.09080%
Mitsubishi UFJ Financial Group Inc.	3.677	02/22/2027	4.07890%
Mitsubishi UFJ Financial Group Inc.	5.017	07/20/2027	5.28860%
Mitsubishi UFJ Financial Group Inc.	3.287	07/25/2027	4.01510%
Mitsubishi UFJ Financial Group Inc.	5.354	09/13/2027	5.43330%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Mitsubishi UFJ Financial Group Inc.	5.422	02/22/2028	4.26490%
Mitsubishi UFJ Financial Group Inc.	3.961	03/02/2028	5.40340%
Mitsubishi UFJ Financial Group Inc.	4.05	09/11/2028	4.17810%
Mizuho Financial Group (Cayman) 3 Ltd.	4.6	03/27/2024	6.46270%
Mizuho Financial Group Inc.	3.477	04/12/2026	7.22780%
Mizuho Financial Group Inc.	1.234	05/22/2026	5.43370%
Mizuho Financial Group Inc.	1.554	07/09/2026	4.27800%
Mizuho Financial Group Inc.	2.839	09/13/2026	4.04180%
Mizuho Financial Group Inc.	3.17	09/11/2027	4.42630%
Mizuho Financial Group Inc.	5.414	09/13/2027	4.35830%
Mizuho Financial Group Inc.	4.018	03/05/2028	5.39360%
Mizuho Financial Group Inc.	5.667	05/27/2028	4.34880%
Mizuho Financial Group Inc.	5.778	07/06/2028	6.08800%
Mizuho Financial Group Inc.	4.254	09/11/2028	4.13540%
Molson Coors Beverage Company	3	07/15/2026	8.08600%
Morgan Stanley	3.62	04/17/2024	8.27600%
Morgan Stanley	3.875	04/29/2024	12.40980%
Morgan Stanley	0.79	05/30/2024	12.13950%
Morgan Stanley	2.72	07/22/2024	8.11510%
Morgan Stanley	0.864	10/21/2024	3.97970%
Morgan Stanley	1.164	10/21/2024	9.97590%
Morgan Stanley	3.7	10/23/2024	12.30340%
Morgan Stanley	2.63	02/18/2025	6.96890%
Morgan Stanley	2.188	04/28/2025	11.92280%
Morgan Stanley	4.679	07/17/2025	8.14840%
Morgan Stanley	4	07/23/2025	12.13810%
Morgan Stanley	6.138	10/16/2025	5.29690%
Morgan Stanley	5	11/24/2025	8.25370%
Morgan Stanley	0.985	12/10/2025	9.47720%
Morgan Stanley	3.875	01/27/2026	12.03710%
Morgan Stanley	5.05	01/28/2026	6.15210%
Morgan Stanley	1.593	05/04/2026	13.29420%
Morgan Stanley	1.512	07/20/2026	11.25860%
Morgan Stanley	3.125	07/27/2026	11.76430%
Morgan Stanley	4.35	09/08/2026	9.20730%
Morgan Stanley	3.625	01/20/2027	11.89200%
Morgan Stanley	2.475	01/21/2027	8.55490%
Morgan Stanley	4.21	04/20/2027	10.07260%
Morgan Stanley	3.95	04/23/2027	8.00000%
Morgan Stanley	3.591	07/22/2027	11.69500%
Morgan Stanley	6.296	10/18/2027	9.74740%
Morgan Stanley	3.772	01/24/2028	11.68040%
Morgan Stanley	5.123	02/01/2028	10.20320%
Morgan Stanley	5.164	04/20/2028	11.41190%
Morgan Stanley	5.449	07/20/2028	9.32130%
Morgan Stanley	6.407	11/01/2028	8.73390%
Morgan Stanley	5.173	01/16/2029	9.21890%
Morgan Stanley	4.431	01/23/2029	11.88370%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Morgan Stanley Bank National Association (Utah)	5.479	07/16/2025	4.97020%
Morgan Stanley Bank National Association (Utah)	4.754	04/21/2026	6.20240%
Morgan Stanley Bank National Association (Utah)	5.882	10/30/2026	7.01630%
Morgan Stanley Bank National Association (Utah)	4.952	01/14/2027	6.34370%
MPLX LP	4.875	12/01/2024	4.89240%
MPLX LP	4.875	06/01/2025	5.04640%
MPLX LP	1.75	03/01/2026	5.97370%
MPLX LP	4.125	03/01/2027	5.23870%
MPLX LP	4	03/15/2028	5.16500%
MUFG Bank Ltd.	3.25	09/08/2024	4.24630%
Mylan II B.V.	3.95	06/15/2026	9.25030%
Nasdaq Inc	5.35	06/28/2028	4.31210%
National Australia Bank Limited New York Branch	5.132	11/22/2024	5.78510%
National Australia Bank Limited New York Branch	4.75	12/10/2025	4.23830%
National Australia Bank Limited New York Branch	4.966	01/12/2026	4.88980%
National Australia Bank Limited New York Branch	2.5	07/12/2026	5.01100%
National Australia Bank Limited New York Branch	3.905	06/09/2027	5.17060%
National Australia Bank Limited New York Branch	4.944	01/12/2028	4.68240%
National Australia Bank Limited New York Branch	4.9	06/13/2028	4.26580%
National Australia Bank Limited New York Branch	4.787	01/10/2029	4.22980%
National Australia Bank Ltd.	1.388	01/12/2025	5.12800%
National Australia Bank Ltd.	1.887	01/12/2027	4.86600%
National Bank of Canada	5.25	01/17/2025	4.46450%
National Bank of Canada	5.6	12/18/2028	4.32190%
National Securities Clearing Corp.	1.5	04/23/2025	4.08570%
Nationwide Building Society	3.9	07/21/2025	4.16500%
Nationwide Building Society	4	09/14/2026	4.59880%
Nationwide Building Society	1.5	10/13/2026	3.85890%
Nationwide Building Society	6.557	10/18/2026	5.53990%
NatWest Group PLC	4.269	03/22/2024	8.61250%
NatWest Group PLC	7.472	11/10/2025	6.66630%
NatWest Group PLC	5.847	03/02/2026	4.36980%
NatWest Group PLC	4.8	04/05/2026	6.39140%
NatWest Group PLC	1.642	06/14/2026	5.82120%
NatWest Group PLC	3.073	05/22/2027	3.96270%
NatWest Group PLC	5.516	09/30/2027	4.32840%
NatWest Group PLC	4.892	05/18/2028	7.31320%
NatWest Group PLC	5.808	09/13/2028	5.48780%
NatWest Group PLC	5.076	01/27/2029	7.26300%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Natwest Markets PLC	3.479	03/22/2025	4.20840%
Natwest Markets PLC	1.6	09/29/2026	3.88050%
NBK SPC Ltd.	1.498	09/15/2026	3.87650%
Nestle Holdings Inc.	0.606	09/14/2024	6.20620%
Nestle Holdings Inc.	1	09/15/2027	4.10970%
Nestle Holdings Inc.	1.5	09/14/2028	3.70440%
Nestle Holdings Inc.	3.625	09/24/2028	5.14040%
Netflix Inc.	4.375	11/15/2026	4.21820%
Netflix Inc.	4.875	04/15/2028	6.88620%
Netflix Inc.	5.875	11/15/2028	8.46590%
New York Life Global Funding	4.85	01/09/2028	4.22980%
NextEra Energy Capital Holdings Inc	2.94	03/21/2024	4.70760%
NextEra Energy Capital Holdings Inc	4.255	09/01/2024	6.36320%
NextEra Energy Capital Holdings Inc	6.051	03/01/2025	10.94200%
NextEra Energy Capital Holdings Inc	4.45	06/20/2025	4.21140%
NextEra Energy Capital Holdings Inc	5.749	09/01/2025	17.24740%
NextEra Energy Capital Holdings Inc	1.875	01/15/2027	3.87080%
NextEra Energy Capital Holdings Inc	3.55	05/01/2027	6.07620%
NextEra Energy Capital Holdings Inc	4.625	07/15/2027	5.23510%
NextEra Energy Capital Holdings Inc	4.9	02/28/2028	5.24710%
NextEra Energy Capital Holdings Inc	1.9	06/15/2028	5.58170%
Nike Inc.	2.4	03/27/2025	4.15620%
Nike Inc.	2.375	11/01/2026	4.01240%
Nike Inc.	2.75	03/27/2027	4.04050%
Nippon Life Insurance Co.	5.1	10/16/2024	9.62890%
Nippon Life Insurance Co.	4.7	01/20/2026	6.21200%
NiSource Inc.	0.95	08/15/2025	4.96360%
NiSource Inc.	3.49	05/15/2027	4.07430%
NiSource Inc.	5.25	03/30/2028	4.56240%
Nissan Motor Acceptance Co LLC	1.85	09/16/2026	3.84380%
Nissan Motor Co Ltd.	3.522	09/17/2025	6.20350%
Nissan Motor Co Ltd.	4.345	09/17/2027	10.25420%
Nomura Holdings Inc.	2.648	01/16/2025	6.20280%
Nomura Holdings Inc.	1.851	07/16/2025	6.03820%
Nomura Holdings Inc.	1.653	07/14/2026	4.84950%
Nomura Holdings Inc.	2.329	01/22/2027	4.86270%
Nomura Holdings Inc.	2.172	07/14/2028	3.70130%
Nordea Bank ABP	0.625	05/24/2024	4.19070%
Nordea Bank ABP	0.75	08/28/2025	3.95690%
Nordea Bank ABP	4.75	09/22/2025	4.28570%
Nordea Bank ABP	1.5	09/30/2026	5.79360%
Northern Trust Corporation	4	05/10/2027	4.16100%
Northrop Grumman Corporation	2.93	01/15/2025	6.23190%
Northrop Grumman Corporation	3.25	01/15/2028	7.97970%
Novartis Capital Corporation	3.4	05/06/2024	9.15890%
Novartis Capital Corporation	1.75	02/14/2025	4.10130%
Novartis Capital Corporation	3	11/20/2025	7.23220%
Novartis Capital Corporation	2	02/14/2027	4.90420%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Novartis Capital Corporation	3.1	05/17/2027	4.06550%
NTT Finance Corp	0.583	03/01/2024	4.24380%
NTT Finance Corp	1.162	04/03/2026	11.74880%
NTT Finance Corp	1.591	04/03/2028	5.59480%
Nuveen LLC	4	11/01/2028	4.14220%
NVIDIA Corp.	0.584	06/14/2024	5.22230%
NVIDIA Corp.	3.2	09/16/2026	4.13960%
NVIDIA Corp.	1.55	06/15/2028	4.70300%
NXP BV/NXP Funding LLC	4.875	03/01/2024	4.33360%
Omnicom Group Inc. / Omnicom Capital Inc.	3.6	04/15/2026	5.81980%
Open Text Corp	6.9	12/01/2027	4.44020%
Oracle Corp.	3.4	07/08/2024	8.43430%
Oracle Corp.	2.95	11/15/2024	8.37280%
Oracle Corp.	2.5	04/01/2025	14.49070%
Oracle Corp.	2.95	05/15/2025	10.35340%
Oracle Corp.	5.8	11/10/2025	4.34050%
Oracle Corp.	1.65	03/25/2026	10.89310%
Oracle Corp.	2.65	07/15/2026	12.00080%
Oracle Corp.	2.8	04/01/2027	8.98360%
Oracle Corp.	3.25	11/15/2027	11.01530%
Oracle Corp.	2.3	03/25/2028	7.67140%
Otis Worldwide Corp.	2.056	04/05/2025	5.34480%
Oversea-Chinese Banking Corp Ltd.	4.25	06/19/2024	4.24420%
Oversea-Chinese Banking Corp Ltd.	1.832	09/10/2025	4.02290%
Pacific Gas and Electric Company	3.15	01/01/2026	7.93000%
Pacific Gas and Electric Company	2.1	08/01/2027	3.80010%
Pacific Gas and Electric Company	3.3	12/01/2027	4.46040%
Panasonic Holdings Corp.	2.679	07/19/2024	4.19360%
Parker-Hannifin Corp.	3.65	06/15/2024	5.93110%
Parker-Hannifin Corp.	4.25	09/15/2027	5.06730%
Paypal Holdings Inc.	2.4	10/01/2024	5.24350%
Paypal Holdings Inc.	1.65	06/01/2025	4.06430%
Paypal Holdings Inc.	2.65	10/01/2026	5.04700%
Pelabuhan Indonesia II	4.25	05/05/2025	4.36760%
Penske Truck Leasing Co. L.P.	6.05	08/01/2028	4.78870%
Pepsico Inc	3.6	03/01/2024	5.38370%
Pepsico Inc	2.25	03/19/2025	6.22460%
Pepsico Inc	2.75	04/30/2025	4.15760%
Pepsico Inc	2.375	10/06/2026	4.02500%
Pepsico Inc	3	10/15/2027	6.05760%
Perusahaan Listrik Negara PT	4.125	05/15/2027	6.15900%
Perusahaan Listrik Negara PT	5.45	05/21/2028	4.27280%
PETRONAS Capital Ltd.	3.5	03/18/2025	6.31060%
Pfizer Inc.	3.4	05/15/2024	4.25360%
Pfizer Inc.	2.75	06/03/2026	5.09580%
Pfizer Inc.	3	12/15/2026	7.10720%
Pfizer Inc.	3.6	09/15/2028	4.11060%
Pfizer Investment Enterprises Pte Ltd.	4.65	05/19/2025	12.77900%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Pfizer Investment Enterprises Pte Ltd.	4.45	05/19/2026	12.69990%
Pfizer Investment Enterprises Pte Ltd.	4.45	05/19/2028	16.83710%
Philip Morris International Inc.	5.125	11/15/2024	4.28460%
Philip Morris International Inc.	4.875	02/13/2026	7.17580%
Philip Morris International Inc.	5.125	11/17/2027	6.45300%
Philip Morris International Inc.	4.875	02/15/2028	6.53330%
Pioneer Natural Resources Company	5.1	03/29/2026	4.74740%
Plains All American Pipeline L.P.	4.65	10/15/2025	4.24960%
PNC Bank National Association Pittsburgh Pennsylvania	3.25	06/01/2025	4.15300%
PNC Bank National Association Pittsburgh Pennsylvania	3.1	10/25/2027	3.97850%
PNC Bank National Association Pittsburgh Pennsylvania	4.05	07/26/2028	5.02980%
PNC Financial Services Group Inc.	5.671	10/28/2024	4.30590%
PNC Financial Services Group Inc.	5.812	06/12/2025	4.29110%
PNC Financial Services Group Inc.	4.758	01/26/2026	5.25140%
PNC Financial Services Group Inc.	2.6	07/23/2026	3.99040%
PNC Financial Services Group Inc.	6.615	10/20/2026	5.56740%
PNC Financial Services Group Inc.	5.3	01/21/2027	4.25150%
PNC Financial Services Group Inc.	5.354	12/02/2027	4.28810%
PNC Financial Services Group Inc.	5.582	06/12/2028	10.77530%
Posco	5.75	01/17/2028	4.30570%
Prosus NV	3.257	01/19/2027	3.91570%
Prudential Financial Inc.	5.375	05/15/2025	4.23400%
Prudential Financial Inc.	5.7	09/15/2028	4.22630%
Pt Mineral Industri Indonesia (Persero)	4.75	05/15/2025	4.23460%
PT Pertamina (Persero)	1.4	02/09/2026	3.91150%
Qatar Energy	1.375	09/12/2026	5.83250%
QUALCOMM Inc.	3.45	05/20/2025	5.71460%
QUALCOMM Inc.	3.25	05/20/2027	8.14640%
Reckitt Benckiser Treasury Services PLC	2.75	06/26/2024	8.42450%
Reckitt Benckiser Treasury Services PLC	3	06/26/2027	9.99730%
Regal Rexnord Corporation	6.05	02/15/2026	4.68920%
Regal Rexnord Corporation	6.05	04/15/2028	5.43540%
Reliance Industries Ltd.	4.125	01/28/2025	4.18150%
Reynolds American Inc.	4.45	06/12/2025	8.54890%
Roche Holdings Inc.	1.882	03/08/2024	5.33280%
Roche Holdings Inc.	2.625	05/15/2026	4.06150%
Roche Holdings Inc.	5.265	11/13/2026	4.76860%
Roche Holdings Inc.	2.314	03/10/2027	4.98700%
Roche Holdings Inc.	5.338	11/13/2028	5.48250%
Roche Holdings Inc.	1.93	12/13/2028	7.46190%
Rogers Communications Inc.	3.2	03/15/2027	5.21750%
Royal Bank of Canada	2.55	07/16/2024	5.24420%
Royal Bank of Canada	3.97	07/26/2024	6.32910%
Royal Bank of Canada	0.75	10/07/2024	4.12490%
Royal Bank of Canada	5.66	10/25/2024	4.96320%
Royal Bank of Canada	2.25	11/01/2024	6.25760%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Royal Bank of Canada	1.6	01/21/2025	4.09800%
Royal Bank of Canada	3.375	04/14/2025	5.87630%
Royal Bank of Canada	4.95	04/25/2025	6.86030%
Royal Bank of Canada	1.15	06/10/2025	6.04430%
Royal Bank of Canada	4.875	01/12/2026	4.24380%
Royal Bank of Canada	0.875	01/20/2026	4.90560%
Royal Bank of Canada	4.65	01/27/2026	6.31220%
Royal Bank of Canada	1.2	04/27/2026	6.65520%
Royal Bank of Canada	5.2	07/20/2026	4.27090%
Royal Bank of Canada	4.875	01/19/2027	5.29490%
Royal Bank of Canada	3.625	05/04/2027	4.92340%
Royal Bank of Canada	4.24	08/03/2027	5.16950%
Royal Bank of Canada	6	11/01/2027	5.99230%
Royal Bank of Canada	5.2	08/01/2028	4.27470%
Royalty Pharma PLC	1.75	09/02/2027	3.80070%
RTX Corp.	3.95	08/16/2025	6.23770%
RTX Corp.	5.75	11/08/2026	5.45990%
RTX Corp.	3.5	03/15/2027	4.72250%
RTX Corp.	3.125	05/04/2027	4.43910%
RTX Corp.	4.125	11/16/2028	12.34970%
S&P Global Inc	2.45	03/01/2027	4.94500%
SA Global Sukuk Ltd.	0.946	06/17/2024	4.16740%
SA Global Sukuk Ltd.	1.602	06/17/2026	7.80490%
SABIC Capital II BV	4.5	10/10/2028	4.20010%
Sabine Pass Liquefaction LLC	5.625	03/01/2025	8.69350%
Sabine Pass Liquefaction LLC	5.875	06/30/2026	6.46410%
Sabine Pass Liquefaction LLC	5	03/15/2027	6.44460%
Sabine Pass Liquefaction LLC	4.2	03/15/2028	5.61850%
Salesforce Inc.	0.625	07/15/2024	4.16010%
Salesforce Inc.	3.7	04/11/2028	6.20600%
Salesforce Inc.	1.5	07/15/2028	3.70630%
Sands China Ltd.	5.375	08/08/2025	7.46410%
Sands China Ltd.	5.65	08/08/2028	7.81900%
Sanofi	3.625	06/19/2028	4.11320%
Santander Holdings USA Inc.	3.5	06/07/2024	4.23540%
Santander Holdings USA Inc.	3.45	06/02/2025	4.13620%
Santander Holdings USA Inc.	4.5	07/17/2025	4.58790%
Santander Holdings USA Inc.	2.49	01/06/2027	3.84170%
Santander Holdings USA Inc.	4.4	07/13/2027	4.30210%
Santander Holdings USA Inc.	6.499	03/09/2028	4.43160%
Santander Holdings USA Inc.	6.174	01/09/2029	4.25720%
Santander UK Group Holdings PLC	1.089	03/15/2024	5.94360%
Santander UK Group Holdings PLC	1.532	08/21/2025	3.96710%
Santander UK Group Holdings PLC	6.833	11/21/2025	6.56150%
Santander UK Group Holdings PLC	1.673	06/14/2026	3.86210%
Santander UK Group Holdings PLC	2.469	01/11/2027	3.86600%
Santander UK Group Holdings PLC	3.823	11/03/2027	4.00140%
Santander UK Group Holdings PLC	6.534	01/10/2028	5.47180%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Santander UK PLC	4	03/13/2024	4.30720%
Saudi Arabian Oil Company	2.875	04/16/2024	8.51340%
Saudi Arabian Oil Company	1.625	11/24/2025	3.97900%
Saudi Electricity Global Sukuk Company 3	4	04/08/2024	6.42470%
Scentre Group Trust 2	4.75	09/24/2026	5.71060%
Schlumberger Holdings Corporation	3.9	05/17/2028	6.14800%
Sempra	4.125	04/01/2027	3.92780%
Sempra	3.4	02/01/2028	3.98840%
Shell International Finance B.V.	2	11/07/2024	5.20480%
Shell International Finance B.V.	3.25	05/11/2025	11.49020%
Shell International Finance B.V.	2.875	05/10/2026	7.15180%
Shell International Finance B.V.	2.5	09/12/2026	4.04880%
Shell International Finance B.V.	3.875	11/13/2028	6.20190%
Shire Acquisitions Investments Ireland DAC	3.2	09/23/2026	12.26660%
Siemens Financieringsmaatschappij N.V.	0.65	03/11/2024	6.35460%
Siemens Financieringsmaatschappij N.V.	3.125	03/16/2024	4.28660%
Siemens Financieringsmaatschappij N.V.	3.25	05/27/2025	6.25800%
Siemens Financieringsmaatschappij N.V.	1.2	03/11/2026	6.89500%
Siemens Financieringsmaatschappij N.V.	6.125	08/17/2026	7.61070%
Siemens Financieringsmaatschappij N.V.	2.35	10/15/2026	6.79360%
Siemens Financieringsmaatschappij N.V.	3.4	03/16/2027	5.15130%
Siemens Financieringsmaatschappij N.V.	1.7	03/11/2028	4.74220%
Sigma Alimentos S.A. de C.V.	4.125	05/02/2026	4.15480%
Simon Property Group LP	2	09/13/2024	4.19070%
Simon Property Group LP	3.5	09/01/2025	4.62090%
Sinopec Group Overseas Development (2014) Ltd.	4.375	04/10/2024	6.01640%
Sinopec Group Overseas Development (2015) Limited	3.25	04/28/2025	6.26490%
Sinopec Group Overseas Development (2017) Ltd.	3.625	04/12/2027	4.12890%
Sinopec Group Overseas Development (2018) Limited	2.15	05/13/2025	4.09310%
Sinopec Group Overseas Development (2018) Limited	1.45	01/08/2026	4.56320%
SK Hynix Inc.	1.5	01/19/2026	3.92130%
SK Hynix Inc.	6.375	01/17/2028	4.39050%
SK Hynix Inc.	5.5	01/16/2029	4.25340%
Skymiles IP Ltd. & Delta Air Lines Inc.	4.5	10/20/2025	4.59970%
Skymiles IP Ltd. & Delta Air Lines Inc.	4.75	10/20/2028	14.25520%
Societe Generale S.A.	3.875	03/28/2024	6.43880%
Societe Generale S.A.	2.625	10/16/2024	4.19060%
Societe Generale S.A.	2.226	01/21/2025	5.12180%
Societe Generale S.A.	2.625	01/22/2025	7.21320%
Societe Generale S.A.	4.25	04/14/2025	6.31080%
Societe Generale S.A.	4.75	11/24/2025	4.19680%
Societe Generale S.A.	1.488	12/14/2025	7.82430%
Societe Generale S.A.	6.447	01/12/2026	5.37480%
Societe Generale S.A.	1.792	06/09/2026	4.83710%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Societe Generale S.A.	4.25	08/19/2026	4.04440%
Societe Generale S.A.	2.797	01/19/2027	4.87020%
Societe Generale S.A.	5.519	01/19/2027	4.84760%
Societe Generale S.A.	6.446	01/10/2028	5.44870%
Societe Generale S.A.	5.634	01/29/2029	4.19650%
Southern Co.	4	01/15/2026	5.10920%
Southern Co.	3.25	07/01/2026	7.12500%
Southern Co.	3.75	09/15/2026	4.04080%
Southwest Airlines Co.	5.25	05/04/2025	5.58800%
Southwest Airlines Co.	5.125	06/15/2027	7.35680%
Spectra Energy Partners LP	4.75	03/15/2024	4.32140%
Sprint Capital Corporation	6.875	11/15/2028	11.35950%
Standard Chartered PLC	3.785	05/21/2024	4.25180%
Standard Chartered PLC	1.822	11/23/2024	4.11740%
Standard Chartered PLC	2.819	01/30/2025	8.22960%
Standard Chartered PLC	3.971	03/30/2025	4.20290%
Standard Chartered PLC	6.17	01/09/2026	4.29830%
Standard Chartered PLC	1.456	01/14/2026	5.84310%
Standard Chartered PLC	4.05	04/12/2026	5.32380%
Standard Chartered PLC	6.187	07/06/2026	4.31220%
Standard Chartered PLC	2.608	01/12/2027	4.86000%
Standard Chartered PLC	4.3	02/19/2027	5.07650%
Standard Chartered PLC	7.767	11/16/2027	4.59710%
Standard Chartered PLC	6.301	01/09/2028	6.53280%
Starbucks Corporation	3.8	08/15/2025	5.18830%
Starbucks Corporation	4.75	02/15/2026	4.21130%
State Grid Overseas Investment (2014) Ltd.	4.125	05/07/2024	6.83620%
State Grid Overseas Investments (BVI) Limited	3.5	05/04/2027	9.65320%
State Street Corporation	2.354	11/01/2024	4.16940%
State Street Corporation	3.3	12/16/2024	4.19560%
State Street Corporation	5.104	05/18/2025	4.27530%
State Street Corporation	3.55	08/18/2025	5.39540%
State Street Corporation	5.272	08/03/2026	5.11620%
State Street Corporation	5.684	11/21/2028	4.38640%
Stellantis Finance Us Inc	1.711	01/29/2027	3.85160%
Stryker Corporation	3.5	03/15/2026	4.16920%
Sumitomo Life Insurance Co.	4	09/14/2027	5.41820%
Sumitomo Mitsui Financial Group Inc.	4.436	04/02/2024	7.52850%
Sumitomo Mitsui Financial Group Inc.	2.696	07/16/2024	8.39640%
Sumitomo Mitsui Financial Group Inc.	2.448	09/27/2024	4.19940%
Sumitomo Mitsui Financial Group Inc.	2.348	01/15/2025	5.16450%
Sumitomo Mitsui Financial Group Inc.	1.474	07/08/2025	9.46310%
Sumitomo Mitsui Financial Group Inc.	0.948	01/12/2026	3.91560%
Sumitomo Mitsui Financial Group Inc.	5.464	01/13/2026	7.70700%
Sumitomo Mitsui Financial Group Inc.	3.784	03/09/2026	6.28850%
Sumitomo Mitsui Financial Group Inc.	2.632	07/14/2026	9.02320%
Sumitomo Mitsui Financial Group Inc.	1.402	09/17/2026	7.75970%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Sumitomo Mitsui Financial Group Inc.	3.01	10/19/2026	6.07720%
Sumitomo Mitsui Financial Group Inc.	3.446	01/11/2027	5.08900%
Sumitomo Mitsui Financial Group Inc.	3.364	07/12/2027	7.06080%
Sumitomo Mitsui Financial Group Inc.	5.52	01/13/2028	8.22360%
Sumitomo Mitsui Financial Group Inc.	5.716	09/14/2028	4.88130%
Sumitomo Mitsui Financial Group Inc.	1.902	09/17/2028	7.43650%
Sumitomo Mitsui Trust Bank Ltd.	0.85	03/25/2024	7.40920%
Sumitomo Mitsui Trust Bank Ltd.	5.65	03/09/2026	4.37420%
Suzano Austria GmbH	6	01/15/2029	7.39800%
Svenska Handelsbanken AB	0.55	06/11/2024	5.22160%
Svenska Handelsbanken AB	1.418	06/11/2026	3.85220%
Svenska Handelsbanken AB	5.5	06/15/2028	4.29830%
Swedbank AB (publ)	6.136	09/12/2026	4.40130%
Swedbank AB (publ)	1.538	11/16/2026	3.86090%
Swedbank AB (publ)	5.337	09/20/2027	4.31620%
Synchrony Financial	4.25	08/15/2024	5.24810%
Synchrony Financial	4.5	07/23/2025	4.15590%
Synchrony Financial	3.95	12/01/2027	3.95280%
Sysco Corporation	3.3	07/15/2026	4.07930%
T-Mobile US Inc	7.125	06/15/2024	10.75760%
T-Mobile US Inc	7.625	02/15/2025	6.44770%
T-Mobile US Inc	7.625	03/01/2026	6.79630%
T-Mobile USA Inc.	3.5	04/15/2025	12.56630%
T-Mobile USA Inc.	1.5	02/15/2026	3.93310%
T-Mobile USA Inc.	2.25	02/15/2026	7.17960%
T-Mobile USA Inc.	2.625	04/15/2026	4.85390%
T-Mobile USA Inc.	3.75	04/15/2027	16.46800%
T-Mobile USA Inc.	4.75	02/01/2028	6.25920%
T-Mobile USA Inc.	2.05	02/15/2028	6.59820%
T-Mobile USA Inc.	4.95	03/15/2028	4.30490%
T-Mobile USA Inc.	4.85	01/15/2029	4.20580%
Takeda Pharmaceutical Co Ltd.	5	11/26/2028	7.38710%
Tapestry Inc	7.35	11/27/2028	4.51110%
Target Corporation	3.5	07/01/2024	4.22600%
Target Corporation	2.25	04/15/2025	6.20020%
Target Corporation	2.5	04/15/2026	4.07940%
Target Corporation	1.95	01/15/2027	3.92260%
Telefonica Emisiones S.A.U.	4.103	03/08/2027	5.22610%
Telstra Group Ltd.	3.125	04/07/2025	4.17990%
Tencent Holdings Ltd.	3.28	04/11/2024	5.34030%
Tencent Holdings Ltd.	1.81	01/26/2026	3.97110%
Tencent Holdings Ltd.	3.595	01/19/2028	10.06760%
Tengizchevroil Finance Company International Ltd.	4	08/15/2026	3.96710%
The Bank of New York Mellon Corp.	2.1	10/24/2024	4.16890%
The Bank of New York Mellon Corp.	1.6	04/24/2025	5.10790%
The Bank of New York Mellon Corp.	4.414	07/24/2025	5.24030%
The Bank of New York Mellon Corp.	4.947	04/26/2026	6.42180%
The Bank of New York Mellon Corp.	3.442	02/07/2027	4.06120%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
The Bank of New York Mellon Corp.	5.802	10/25/2027	4.42230%
The Boeing Company	4.875	05/01/2025	14.91720%
The Boeing Company	2.75	02/01/2026	5.64000%
The Boeing Company	2.196	02/04/2026	21.86860%
The Boeing Company	2.7	02/01/2027	3.94280%
The Boeing Company	5.04	05/01/2027	8.52820%
The Boeing Company	3.25	02/01/2028	4.33230%
The Charles Schwab Corporation	0.75	03/18/2024	6.35330%
The Charles Schwab Corporation	0.9	03/11/2026	4.87020%
The Charles Schwab Corporation	1.15	05/13/2026	3.89640%
The Charles Schwab Corporation	5.875	08/24/2026	4.30620%
The Charles Schwab Corporation	2.45	03/03/2027	5.95920%
The Charles Schwab Corporation	2	03/20/2028	4.74460%
The Charles Schwab Corporation	5.643	05/19/2028	5.23150%
The Charles Schwab Corporation	6.196	11/17/2028	5.78380%
The Cigna Group	4.125	11/15/2025	9.25810%
The Cigna Group	4.5	02/25/2026	5.14700%
The Cigna Group	3.4	03/01/2027	5.44180%
The Cigna Group	4.375	10/15/2028	15.85640%
The Coca-Cola Company	1.75	09/06/2024	4.19160%
The Coca-Cola Company	3.375	03/25/2027	4.14050%
The Coca-Cola Company	1.45	06/01/2027	5.76220%
The Coca-Cola Company	1	03/15/2028	4.81880%
The J M Smucker Company	3.5	03/15/2025	4.21270%
The Procter & Gamble Company	0.55	10/29/2025	3.95210%
The Procter & Gamble Company	1	04/23/2026	3.92900%
The Procter & Gamble Company	1.9	02/01/2027	3.93100%
The Sherwin-Williams Company	3.45	06/01/2027	6.09980%
The TJX Companies Inc.	2.25	09/15/2026	4.01820%
The Toronto-Dominion Bank	2.35	03/08/2024	6.41470%
The Toronto-Dominion Bank	3.25	03/11/2024	5.36620%
The Toronto-Dominion Bank	2.65	06/12/2024	6.33040%
The Toronto-Dominion Bank	0.7	09/10/2024	4.13830%
The Toronto-Dominion Bank	4.285	09/13/2024	6.42810%
The Toronto-Dominion Bank	3.766	06/06/2025	6.91770%
The Toronto-Dominion Bank	1.15	06/12/2025	4.02900%
The Toronto-Dominion Bank	0.75	09/11/2025	3.97820%
The Toronto-Dominion Bank	0.75	01/06/2026	4.89650%
The Toronto-Dominion Bank	1.2	06/03/2026	5.06310%
The Toronto-Dominion Bank	5.532	07/17/2026	7.73120%
The Toronto-Dominion Bank	1.25	09/10/2026	5.42720%
The Toronto-Dominion Bank	3.625	09/15/2026	6.16890%
The Toronto-Dominion Bank	2.8	03/10/2027	4.42460%
The Toronto-Dominion Bank	4.108	06/08/2027	6.22850%
The Toronto-Dominion Bank	4.693	09/15/2027	6.40630%
The Toronto-Dominion Bank	8.125	10/31/2027	7.76860%
The Toronto-Dominion Bank	5.156	01/10/2028	5.34670%
The Toronto-Dominion Bank	5.523	07/17/2028	5.41740%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
The Williams Companies Inc.	4.55	06/24/2024	5.31040%
The Williams Companies Inc.	5.4	03/02/2026	4.78910%
Thermo Fisher Scientific Inc	1.215	10/18/2024	10.33790%
Thermo Fisher Scientific Inc	5	12/05/2026	4.29460%
Three Gorges Finance I (Cayman Islands) Ltd	3.15	06/02/2026	4.09400%
TIAA Asset Management Finance Company LLC	4.125	11/01/2024	4.24210%
TotalEnergies Capital International S.A.	3.75	04/10/2024	5.35170%
TotalEnergies Capital International S.A.	2.434	01/10/2025	4.15050%
TotalEnergies Capital S.A.	3.883	10/11/2028	4.14050%
Toyota Motor Corp.	0.681	03/25/2024	5.28800%
Toyota Motor Corp.	1.339	03/25/2026	3.95120%
Toyota Motor Credit Corp.	2.5	03/22/2024	5.12390%
Toyota Motor Credit Corp.	0.625	09/13/2024	4.13340%
Toyota Motor Credit Corp.	4.4	09/20/2024	5.36080%
Toyota Motor Credit Corp.	4.8	01/10/2025	5.09240%
Toyota Motor Credit Corp.	1.45	01/13/2025	4.71980%
Toyota Motor Credit Corp.	1.8	02/13/2025	5.73510%
Toyota Motor Credit Corp.	3	04/01/2025	5.23180%
Toyota Motor Credit Corp.	3.95	06/30/2025	5.45120%
Toyota Motor Credit Corp.	0.8	10/16/2025	3.96780%
Toyota Motor Credit Corp.	4.45	05/18/2026	5.93450%
Toyota Motor Credit Corp.	1.125	06/18/2026	3.89080%
Toyota Motor Credit Corp.	3.05	03/22/2027	5.70100%
Toyota Motor Credit Corp.	4.55	09/20/2027	4.27830%
Toyota Motor Credit Corp.	4.625	01/12/2028	4.23030%
TransCanada Pipelines Limited	1	10/12/2024	5.15650%
TransCanada Pipelines Limited	4.25	05/15/2028	5.78690%
TransCanada Trust	5.875	08/15/2026	4.87720%
TransCanada Trust	5.3	03/15/2027	6.02800%
Transcontinental Gas Pipe Line Company LLC	7.85	02/01/2026	4.42440%
Truist Bank (North Carolina)	3.2	04/01/2024	5.34700%
Truist Bank (North Carolina)	1.5	03/10/2025	5.11400%
Truist Bank (North Carolina)	3.625	09/16/2025	5.21730%
Truist Financial Corp.	2.5	08/01/2024	4.18240%
Truist Financial Corp.	2.85	10/26/2024	4.19770%
Truist Financial Corp.	2.15	12/06/2024	5.17890%
Truist Financial Corp.	3.7	06/05/2025	4.17740%
Truist Financial Corp.	4.26	07/28/2025	6.24160%
Truist Financial Corp.	1.267	03/02/2026	4.88930%
Truist Financial Corp.	6.047	06/08/2026	6.49650%
Truist Financial Corp.	4.873	01/26/2028	6.21860%
Truist Financial Corp.	1.887	06/07/2028	3.65800%
Truist Financial Corp.	7.161	10/30/2028	8.03670%
Truist Financial Corp.	5.435	01/24/2029	6.32220%
Tsmc Arizona Corp.	1.75	10/25/2026	4.89260%
Tsmc Arizona Corp.	3.875	04/22/2027	4.15510%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
TSMC Global Ltd.	0.75	09/28/2025	3.95350%
TSMC Global Ltd.	1.25	04/23/2026	4.31110%
Tyson Foods Inc.	3.95	08/15/2024	5.25430%
Tyson Foods Inc.	3.55	06/02/2027	5.46140%
U.S. Bancorp.	2.4	07/30/2024	5.22720%
U.S. Bancorp.	3.6	09/11/2024	4.25730%
U.S. Bancorp.	1.45	05/12/2025	6.09940%
U.S. Bancorp.	5.727	10/21/2025	6.50380%
U.S. Bancorp.	3.1	04/27/2026	4.09380%
U.S. Bancorp.	2.375	07/22/2026	5.36780%
U.S. Bancorp.	6.787	10/26/2026	4.47920%
U.S. Bancorp.	2.215	01/27/2027	4.85770%
U.S. Bancorp.	3.15	04/27/2027	5.25390%
U.S. Bancorp.	4.548	07/22/2027	7.26720%
U.S. Bancorp.	4.653	02/01/2028	6.81900%
U.S. Bancorp.	5.775	06/12/2028	7.57630%
U.S. Bancorp.	5.384	01/23/2029	6.35030%
U.S. Bank National Association	2.05	01/21/2025	4.11870%
U.S. Bank National Association	2.8	01/27/2025	4.14530%
UBS AG London Branch	0.7	08/09/2024	4.14250%
UBS AG London Branch	1.375	01/13/2025	4.08670%
UBS AG London Branch	5.8	09/11/2025	4.37820%
UBS AG London Branch	5.65	09/11/2028	6.64980%
UBS Group AG	4.49	08/05/2024	7.37840%
UBS Group AG	2.593	09/11/2024	8.41500%
UBS Group AG	3.75	03/26/2025	10.05640%
UBS Group AG	4.488	05/12/2025	5.06650%
UBS Group AG	2.193	06/05/2025	6.10390%
UBS Group AG	6.373	07/15/2025	6.44040%
UBS Group AG	4.125	09/24/2025	10.52940%
UBS Group AG	5.711	01/12/2026	7.45810%
UBS Group AG	1.364	01/30/2026	5.07340%
UBS Group AG	1.305	02/02/2026	7.78430%
UBS Group AG	4.125	04/15/2026	8.34250%
UBS Group AG	4.55	04/17/2026	8.37770%
UBS Group AG	4.703	08/05/2026	7.27830%
UBS Group AG	1.494	08/10/2026	7.66280%
UBS Group AG	6.327	12/22/2026	5.44770%
UBS Group AG	4.751	05/12/2027	5.02950%
UBS Group AG	6.442	08/11/2027	7.63820%
UBS Group AG	4.282	01/09/2028	9.18850%
UBS Group AG	3.869	01/12/2028	8.00450%
UBS Group Funding (Switzerland) AG	4.253	03/23/2028	8.25570%
UniCredit S.p.A.	2.569	09/22/2025	4.05370%
UniCredit S.p.A.	1.982	06/03/2026	3.90350%
Unilever Capital Corporation	2.6	05/05/2024	4.24350%
Unilever Capital Corporation	2.9	05/05/2027	4.03980%
Unilever Capital Corporation	3.5	03/22/2028	5.34190%



ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Union Pacific Corporation	3.95	09/10/2028	4.41380%
United Overseas Bank Ltd.	3.863	10/07/2027	4.07710%
United Parcel Service Inc.	3.9	04/01/2025	4.24160%
United Parcel Service Inc.	3.05	11/15/2027	4.01930%
UnitedHealth Group Inc.	0.55	05/15/2024	4.19480%
UnitedHealth Group Inc.	3.75	07/15/2025	8.34820%
UnitedHealth Group Inc.	3.1	03/15/2026	4.14640%
UnitedHealth Group Inc.	1.15	05/15/2026	3.91660%
UnitedHealth Group Inc.	5.25	02/15/2028	4.31160%
UnitedHealth Group Inc.	3.85	06/15/2028	4.72630%
UnitedHealth Group Inc.	4.25	01/15/2029	5.18430%
Var Energi ASA	7.5	01/15/2028	4.48660%
Verizon Communications Inc.	3.5	11/01/2024	4.90400%
Verizon Communications Inc.	3.376	02/15/2025	5.53090%
Verizon Communications Inc.	0.85	11/20/2025	5.52690%
Verizon Communications Inc.	1.45	03/20/2026	7.57480%
Verizon Communications Inc.	2.625	08/15/2026	7.46690%
Verizon Communications Inc.	4.125	03/16/2027	13.63420%
Verizon Communications Inc.	2.1	03/22/2028	10.77370%
Verizon Communications Inc.	4.329	09/21/2028	17.72660%
Vici Properties Inc	5.625	05/01/2024	4.40510%
Vici Properties Inc	4.25	12/01/2026	5.11660%
VICI Properties LP	4.75	02/15/2028	5.12960%
Visa Inc	3.15	12/14/2025	16.52250%
Visa Inc	1.9	04/15/2027	5.89150%
Vistra Operations Co LLC	3.55	07/15/2024	4.86260%
VMware Inc	1	08/15/2024	5.17610%
VMware Inc	1.4	08/15/2026	5.77470%
VMware Inc	3.9	08/21/2027	5.04880%
Vodafone Group PLC	4.125	05/30/2025	6.30930%
Volkswagen Group of America Finance LLC	3.35	05/13/2025	4.16370%
Volkswagen Group of America Finance LLC	1.25	11/24/2025	4.93920%
Volkswagen Group of America Finance LLC	4.35	06/08/2027	4.58370%
Volkswagen Group of America Finance LLC	4.75	11/13/2028	5.29820%
Wabtec Corp	4.7	09/15/2028	5.27300%
Walmart Inc	3.3	04/22/2024	6.40170%
Walmart Inc	3.9	09/09/2025	7.42770%
Walmart Inc	1.05	09/17/2026	4.85360%
Walmart Inc	3.95	09/09/2027	4.22470%
Walmart Inc	3.7	06/26/2028	6.09490%
Walmart Inc	1.5	09/22/2028	4.67830%
Walt Disney Company	1.75	08/30/2024	6.23190%
Walt Disney Company	3.35	03/24/2025	7.36860%
Walt Disney Company	1.75	01/13/2026	5.99900%
Walt Disney Company	3	02/13/2026	4.08070%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Walt Disney Company	1.85	07/30/2026	3.94080%
Walt Disney Company	2.95	06/15/2027	4.03850%
Walt Disney Company	2.2	01/13/2028	3.87170%
WarnerMedia Holdings Inc.	3.638	03/15/2025	7.33600%
WarnerMedia Holdings Inc.	6.412	03/15/2026	6.53270%
WarnerMedia Holdings Inc.	3.755	03/15/2027	16.30440%
WEA Finance LLC / Westfield UK & Europe Finance PLC	3.75	09/17/2024	4.24380%
WEC Energy Group Inc.	4.75	01/09/2026	4.22170%
Wells Fargo & Co.	0.805	05/19/2024	4.18940%
Wells Fargo & Co.	3.3	09/09/2024	9.56500%
Wells Fargo & Co.	2.406	10/30/2024	12.51750%
Wells Fargo & Co.	2.164	02/11/2025	12.29340%
Wells Fargo & Co.	3	02/19/2025	10.34430%
Wells Fargo & Co.	3.908	04/25/2025	11.56870%
Wells Fargo & Co.	2.188	04/30/2025	12.28770%
Wells Fargo & Co.	4.54	08/15/2025	8.36690%
Wells Fargo & Co.	3.55	09/29/2025	10.45910%
Wells Fargo & Co.	3	04/22/2026	14.29540%
Wells Fargo & Co.	4.1	06/03/2026	10.13010%
Wells Fargo & Co.	3.196	06/17/2026	10.13410%
Wells Fargo & Co.	3	10/23/2026	14.15230%
Wells Fargo & Co.	3.526	03/24/2027	16.30850%
Wells Fargo & Co.	3.584	05/22/2027	12.15730%
Wells Fargo & Co.	2.393	06/02/2027	12.61970%
Wells Fargo & Co.	4.3	07/22/2027	10.31650%
Wells Fargo & Co.	4.808	07/25/2027	12.53830%
Wells Fargo & Co.	5.574	07/25/2028	18.19470%
Wells Fargo & Co.	6.303	10/23/2028	12.34100%
Wells Fargo & Co.	5.198	01/23/2029	11.60920%
Wells Fargo & Co.	4.15	01/24/2029	10.17740%
Wells Fargo Bank National Association	5.55	08/01/2025	8.54070%
Wells Fargo Bank National Association	4.811	01/15/2026	7.61420%
Wells Fargo Bank National Association	5.45	08/07/2026	9.41780%
Wells Fargo Bank National Association	5.254	12/11/2026	9.66950%
Welltower OP LLC	4	06/01/2025	5.24450%
Westpac Banking Corp.	5.35	10/18/2024	5.39080%
Westpac Banking Corp.	1.019	11/18/2024	5.14090%
Westpac Banking Corp.	2.894	02/04/2025	6.16550%
Westpac Banking Corp.	2.35	02/19/2025	5.14560%
Westpac Banking Corp.	5.512	11/17/2025	4.32940%
Westpac Banking Corp.	2.85	05/13/2026	6.11280%
Westpac Banking Corp.	1.15	06/03/2026	5.65480%
Westpac Banking Corp.	2.7	08/19/2026	4.01950%
Westpac Banking Corp.	4.322	11/23/2026	6.16840%
Westpac Banking Corp.	3.35	03/08/2027	4.11600%
Westpac Banking Corp.	4.043	08/26/2027	4.13800%
Westpac Banking Corp.	5.457	11/18/2027	5.45830%
Westpac Banking Corp.	3.4	01/25/2028	4.02260%

ISSUER	COUPON	MATURITY DATE	INDEX WEIGHT
Westpac Banking Corp.	5.535	11/17/2028	5.49680%
Westpac Banking Corp.	1.953	11/20/2028	4.66580%
Williams Partners L.P.	3.75	06/15/2027	5.91560%
Williams Partners LP / Williams Partners Finance Corporation	4.3	03/04/2024	4.31950%
Woodside Finance Ltd.	3.65	03/05/2025	4.21230%
Woori Bank	4.75	04/30/2024	4.28750%
Workday Inc	3.5	04/01/2027	4.09380%

**The Fidelity 0-5 Year U.S. IG Corporate Bond Index is constructed using Fidelity's rules-based proprietary index methodology.**

The index's holdings report provides information on an index's investments as of the date indicated. It is not possible to invest directly in an index. All indices represented are unmanaged.

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